

Concurs pentru ocuparea postului de Lector universitar, poz.27
Departamentul de Matematici Aplicate
Disciplinele: Matematici Aplicate în Economie, Algebră, Analiză Matematică, Probabilități și Statistică
Domeniul: Matematică
post publicat în Monitorul Oficial al României nr. 391 din 27.04.2022

LISTA DE LUCRĂRI

Candidat: RĂDUCAN N. ANIȘOARA MARIA - **Dr.**/din 2009, asistent universitar din 2020

1. Lista celor maximum 10 lucrări considerate de candidata fi cele mai relevante pentru realizările profesionale proprii, care sunt incluse în format electronic în dosar și care se pot regăsi și în celelalte categorii de lucrări din prezenta listă de lucrări:

1. **A. M. Răducan**, R. Vernic, Gh. Zbăganu, “*On the ruin probability for nonhomogeneous claims and arbitrary inter-claim revenues*”, Journal of Computational and Applied Mathematics, vol. 290, pp. 319-333, 2015, ISSN: 0377-0427, **I F: 1357, RIS 0,973, WOS 000359167100025**

2. **A. M. Răducan**, R. Vernic, Gh. Zbăganu, “*Recursive calculation of ruin probabilities at or before claim instants for non-identically distributed claims*”, ASTIN Bulletin - The Journal of the International Actuarial Association, pp. 421-443, may 2015, vol. 45, (02), ISSN: 0515-0361 EISSN: 1783-1350, **I F: 1.083, RIS 1,118, WOS 000353595000006**

3. **A. M. Răducan**, R. Vernic, Gh. Zbăganu, “*On a conjecture related to the ruin probability for non-homogeneous exponentially distributed claims*”, Scandinavian Actuarial Journal, pp. 441-451, vol.2017 issue 5, **I F: 1.347 RIS 1,282 WOS 000400584400004**

4. **A. M. Răducan**, R. Vernic, Gh. Zbăganu, “*Upper and lower bounds for a finite-type ruin probability in a nonhomogeneous risk process*”, Proceedings of the Romanian Academy, series A, pp. 287- 292, Vol. 17, No.4 (2016), **I F: 1.16, RIS 0,429 WOS 000394189900001**

5. L.I. Catana, **A. M. Răducan** “*Stochastic Order for a Multivariate Uniform Distribution Family*”, Mathematics vol 8 (9) 2020, ISSN :2227-7390, **I F 2,258 RIS 0,507 WOS 000581418400001**

6. **A. M. Răducan**, C. Z. Rădulescu, M. Rădulescu, Gh. Zbăganu, “*On the Probability of Finding Extremes in a Random Set*” Mathematics 2022, 10(10), 1623; **I F 2,258 RIS 0,507**
<https://doi.org/10.3390/math10101623>
WOS 000802642700001

7. **A. M. Răducan**, R. Vernic, Gh. Zbăganu, “*On a preference relation between random variables related to an investment problem*” publised on researchgate

<https://www.researchgate.net/publication/310459334>

_On_a_preference_relation_between_random_variables_related_to_an_investment_problem

8. A. M. Răducan, R. Vernic, Gh. Zbăganu, “*How common sense can be misleading in ruin theory*”. Annals of the University of Craiova - Mathematics and Computer Science Series, Vol 43, No 1 (2016), pp.72-81 : (Special Issue - Dedicated to Marius Iosifescu on the occasion of his 80th anniversary). ISSN 1223-6934

9. A. M. Răducan, Gh. Zbăganu, “*The CM property and comparison of risk processes*”, Mathematical Reports, 10 (60), 3, pp 277-287, 2008, ISSN: 1582-3067 . **I F: 0.246 , RIS 0,133** in **2015/2016**

10. L. Lakatos, A. M. Răducan, Gh. Zbăganu, “*Computable Lindley processes in queueing and risk theory*”, Revue Roumaine de Mathématique Pure et Appliquées, Tome III, No 2-3, pp 239-266, 2008, ISSN: 0035-3965

2 Teza de doctorat

Metode de abordare in teoria ruinei

3. Articole publicate in extenso în reviste de specialitate de circulație internațională recunoscute (reviste cotate ISI sau indexate în baze de date internaționale specifice domeniului)(Ri1, Ri2etc.),

Ri1. **A. M. Răducan,** R. Vernic, Gh. Zbăganu, “*On the ruin probability for nonhomogeneous claims and arbitrary inter-claim revenues*”, Journal of Computational and Applied Mathematics, ISSN: 0377-0427, vol. 290, pp. 319-333, 2015, **I F: 1357, RIS 0,973.**

Ri2. **A. M. Răducan,** R. Vernic, Gh. Zbăganu, “*Recursive calculation of ruin probabilities at or before claim instants for non-identically distributed claims*”, ASTIN Bulletin - The Journal of the International Actuarial Association, may 2015, vol. 45, (02), pp. 421-443, ISSN: 0515-0361 EISSN: 1783-1350, **I F: 1.083, RIS 1,118**

Ri3.. **A. M. Răducan,** R. Vernic, Gh. Zbăganu, “*On a conjecture related to the ruin probability for non-homogeneous exponentially distributed claims*”, Scandinavian Actuarial Journal, vol.2017 issue 5, pp. 441-451, **I F: 1.347 RIS 1,282**

Ri4.. **A. M. Răducan,** R. Vernic, Gh. Zbăganu, “*Uper and lower bounds for a finite-type ruin probability in a nonhomogeneous risk process*”, Proceedings of the Romanian Academy, series A, Vol. 17, No.4 (2016) , pp. 287-92. **I F: 1.16, RIS 0,429**

Ri 5. **A. M. Răducan,** Gh. Zbăganu, “*The CM property and comparison of risk processes*”, Mathematical Reports, 10 (60), 3, pp 277-287, 2008, ISSN: 1582-3067 . **I F: 0.246 , RIS 0,133** in **2015/2016**

Ri 6. L. Lakatos, **A. M. Răducan**, Gh. Zbăganu, “*Computable Lindley processes in queueing and risk theory*”, Revue Roumaine de Mathématique Pure et Appliquées, Tome III, No 2-3, pp 239-266, 2008, ISSN: 0035-3965

Ri 7. L.I. Catana, **A. M. Răducan** “*Stochastic Order for a Multivariate Uniform Distribution Family*”, Mathematics vol 8 (9) 2020 , ISSN :2227-7390, **IF 2,258 RIS 0,507**

Ri 8. **A. M. Răducan**, C. Z. Rădulescu, M. Rădulescu, Gh. Zbăganu, “*On the Probability of Finding Extremes in a Random Set*”, Mathematics 2022, 10(10), 1623; **RIS 0,507, IF 2,258**

4. Articole publicate in extenso în reviste de specialitate de circulație națională recunoscute CNCSIS (Rn1, Rn2 etc.), articole publicate in extenso în volumele unor manifestări științifice naționale (cu ISSN/ISBN).

Rn 1. **A. M. Răducan**, R. Vernic, Gh. Zbăganu, “*How common sense can be misleading in ruin theory*”. Annals of the University of Craiova - Mathematics and Computer Science Series, Vol 43, No 1 (2016), pp.72-81 : (Special Issue - Dedicated to Marius Iosifescu on the occasion of his 80th anniversary). ISSN 1223-6934

Rn 2 . **A. M. Răducan**, I. Badescu, D. Stoica, “*Sociologia infrahazardelor. Impactul social al scenariilor de risc. Aspecte teoretico-metodologice*” REVISTA ROMÂNĂ DE SOCIOLOGIE Anul XXVIII, Nr. 5–6 • 2017

Rn 3. **A. M. Răducan**, “*The Dugue problem in the discret case*”, Ed. Matrix Rom București, ISSN 2067-3132, pp 132-136, Proceedings of 10-th Workshop of Department of Mathematics and Computer Science, Technical University of Civil Engineering

5. Citări ale lucrărilor publicate: referința bibliografică a lucrării citate(Ci1, Ci2) și referința / ele bibliografică / e a / ale lucrării care citează (Ci1.1, Ci1.2....., Ci2.1, Ci2.2, etc.)

Ci1. A. M. Răducan, R. Vernic, Gh. Zbăganu, “*Upper and lower bounds for a finite-type ruin probability in a nonhomogeneous risk process*”, Proceedings of the Romanian Academy, series A, Vol. 17, No.4 (2016) , pp. 287-292. ISSN : 1454-9069

Lucrarea are citări în articolele:

Ci1.1. **A. M. Răducan**, R. Vernic, Gh. Zbăganu, “*On a preference relation between random variables related to an investment problem*” - 2016 - researchgate.net

Ci1 2. D Kievinaitė, J Šiaulyš “*Exponential bounds for the tail probability of the supremum of an inhomogeneous random walk*” - arXiv preprint arXiv:1806.03827, 2018 - arxiv.org

Ci2 . A. M. Răducan, R. Vernic, Gh. Zbăganu, “*On a conjecture related to the ruin probability for non-homogeneous exponentially distributed claims*”, Scandinavian Actuarial Journal, Published online: vol.2017 issue 5, pp. 441-451, 28 Apr 2016., Print ISSN: 0346-1238 Online ISSN: 1651-2030, DOI: 10.1080/03461238.2016.1174731

Lucrarea are citări în articolele:

Ci2. 1. O Navickienė, J Sprindys, J Šiaulys “*Ruin probability for the bi-seasonal discrete time risk model with dependent claims*”, Modern Stochastics: Theory and Applications, Volume 6, Issue 1 (2019), pp. 133–144, Pub. online: 1 October 2018, <https://doi.org/10.15559/18-VMSTA118>

Ci2. 2. A. M. Răducan, R. Vernic, Gh. Zbăganu, “*Upper and lower bounds for a finite-type ruin probability in a nonhomogeneous risk process*”, Proceedings of the Romanian Academy, series A, Vol. 17, No.4 (2016), pp. 287-292. IF: 1.623, ISSN : 1454-9069

Ci3. A. M. Răducan, R. Vernic, Gh. Zbăganu, “*On the ruin probability for nonhomogeneous claims and arbitrary inter-claim revenues*”, Journal of Computational and Applied Mathematics, vol. 290, pp. 319-333, decembrie 2015, IF: 1.357, ISSN: 0377-0427.

Lucrarea are citări în articolele:

Ci3. 1. D Kievinaitė, J Šiaulys “*Exponential bounds for the tail probability of the supremum of an inhomogeneous random walk*”- arXiv preprint arXiv:1806.03827, 2018 - arxiv.org

Ci3. 2. O Navickienė, J Sprindys, J Šiaulys, “*The Gerber–Shiu discounted penalty function for the bi-seasonal discrete time risk model*”, Journal: Informatica, vol. 29, no. 4, pp. 733-756, 2018, Institute of Mathematics, Vilnius University, Naugarduko 24, Vilnius LT-03225, Lithuania.

Ci3. 3. AM Răducan, R Vernic, G Zbăganu, “*How common sense can be misleading in ruin theory*”, Annals of the University of Craiova - Mathematics and Computer Science Series, Vol 43, No 1 (2016) pp.72-81: (Special Issue - Dedicated to Marius Iosifescu on the occasion of his 80th anniversary). ISSN 1223-6934

Ci4. A. M. Răducan, R. Vernic, Gh. Zbăganu, “*Recursive calculation of ruin probabilities at or before claim instants for non-identically distributed claims*”, ASTIN Bulletin - The Journal of the International Actuarial Association, published in may 2015, vol. 45, (02), pp. 421-443, ISSN: 0515-0361 EISSN: 1783-1350.

Lucrarea are citări în articolele:

Ci4. 1. R. Vernic, “*Capital allocation for Sarmanov's class of distributions*”, Methodology and Computing in Applied Probability volume 19, pages311–330(2017), ISSN: 1387-5841 (Print) 1573-7713 (Online), Publisher Springer US

Ci4. 2. I. M. Andriulytė, E. Bernackaitė, D. Kievinaitė, J. Šiaulys, “*A Lundberg-type inequality for an inhomogeneous renewal risk model*”, Modern Stochastics: Theory and Applications 2015, Vol. 2, No. 2, 173-184, arXiv:1508.02853

Notă

- (1) Fiecare lucrare este prezentată, în limba în care a fost publicată/expusă, corespunzător structurii “ I, II, III, IV, V, VI, VII ”, unde: I este indicativul (T1, T2 etc.; Ca1, Ca2 etc.; ...), care se scrie “bold” la lucrările realizate după acordarea ultimului titlu didactic/grad profesional(**Ca1, I1** etc., după caz); II - autorii în ordinea din publicație, cu scriere “bold” a **candidatului**; III – *titlul*, scris “italic”; IV - editura sau revista sau manifestarea și/sau alte elemente de localizare, după caz; V - intervalul de pagini din publicație, respectiv, pp ...-..., numărul total de pagini, respectiv, ... pg., sau alte date similare, după caz; VI - anul sau perioada de realizare, după caz.; VII – ISSN (pentru reviste) sau ISBN (pentru cărți, manuale, tratate, volumele unor manifestări științifice, etc).

- (2) În cadrul fiecărui grup de lucrări (Ca1, Ca2 etc.; I1, I2 etc. ; ...), lucrările sunt în ordine invers cronologică.

**Candidat,
RĂDUCAN ANIȘOARA MARIA**

INFORMAȚII OBLIGATORII ÎN LISTA DE LUCRĂRI

1. Articole/studii de specialitate publicate în reviste recunoscute din țară și/sau străinătate:

Autori (lista completă), titlu articol/studiu, nume revistă, număr/volum apariție și an, paginile unde se găsește articolul, baza/bazele de date care indexează revista, factorul de impact al revistei, ISSN-ul, identificator digital (DOI), conform standardelor internaționale.

1. **A. M. Răducan**, R. Vernic, Gh. Zbăganu, “*On the ruin probability for nonhomogeneous claims and arbitrary inter-claim revenues*”, Journal of Computational and Applied Mathematics, ISSN: 0377-0427, vol. 290, pp. 319-333, decembrie 2015,

Pascal Francis, Science Citation Index Expanded, ACM Computing Reviews, Applied Mechanics Reviews, COMPENDEX, INSPEC, Mathematical Reviews, Boundary Elements Abstracts, Computer Abstracts, Zentralblatt MATH, Scopus, Web of Science,

Impact Factor: 1357, RIS 0,973.

<https://doi.org/10.1016/j.cam.2015.05.021>

2. **A. M. Răducan**, R. Vernic, Gh. Zbăganu, “*Recursive calculation of ruin probabilities at or before claim instants for non-identically distributed claims*”, ASTIN Bulletin - The Journal of the International Actuarial Association, may 2015, vol. 45, (02), pp. 421-443, ISSN: 0515-0361 EISSN: 1783-1350,

MathSciNet, American Statistical Association, EBSCOhost, Scopus, OCLC, Zentralblatt MATH, Clarivate Analytics,

Impact Factor: 1.083, RIS 1,118

DOI: <https://doi.org/10.1017/asb.2014.30>

3. **A. M. Răducan**, R. Vernic, Gh. Zbăganu, “*On a conjecture related to the ruin probability for non-homogeneous exponentially distributed claims*”, Scandinavian Actuarial Journal, vol.2017 issue 5, pp. 441-451,

Sciences (Clarivate Analytics), Current Index to Statistics, Journal Contents in Quantitative Methods , Mathematical Reviews, Science Citation Index Expanded (Clarivate Analytics) , Scopus (Elsevier), Social Sciences Citation Index (Clarivate Analytics), Statistical Theory and Method Abstracts, Zentralblatt für Mathematik und ihre Grenzgebiete,

Impact Factor: 1.347 RIS 1,282

<https://doi.org/10.1080/03461238.2016.1174731>

4. **A. M. Răducan**, R. Vernic, Gh. Zbăganu, “*Upper and lower bounds for a finite-type ruin probability in a nonhomogeneous risk process*”, Proceedings of the Romanian Academy, series A, Vol. 17, No.4 (2016) , pp. 287-92.

Science Citation Index Expanded (SCI-EXPANDED), Social Sciences Citation Index (SSCI) sau Arts and Humanities Citation Index (AHC)

Impact Factor: 1.16, RIS 0,429

DOI:[10.2139/ssrn.2870737](https://doi.org/10.2139/ssrn.2870737)

5. L.I. Catana, **A. M. Răducan** “*Stochastic Order for a Multivariate Uniform Distribution Family*”, Mathematics vol 8 (9) 2020 , ISSN :2227-7390, CNKI , DOAJ ,EBSCO ,Elsevier , Scopus , Gale , INSPIRE , J-Gate , OpenAIRE, PATENTSCOPE , ProQuest , RePEc , EconPapers , IDEAS , Web of Science , SCIE , Current Contents - Physical, Chemical & Earth Sciences

Impact Factor 2,258, RIS 0,507

<https://doi.org/10.3390/math8091410>

6. **A. M. Răducan**, R. Vernic, Gh. Zbăganu, “*On a preference relation between random variables related to an investment problem*” published on researchgate

<https://www.researchgate.net/publication/310459334>

_On_a_preference_relation_between_random_variables_related_to_an_investment_problem

7. **A. M. Răducan**, Gh. Zbăganu, “*The CM property and comparison of risk processes*”, Mathematical Reports, 10 (60), 3, pp 277-287, 2008, ISSN: 1582-3067 . **Impact Factor: 0.246 , SRI 0,133 in 2015/2016**

8. L. Lakatos, **A. M. Răducan**, Gh. Zbăganu, “*Computable Lindley processes in queueing and risk theory*”, Revue Roumaine de Mathématique Pure et Appliquées, Tome III, No 2-3, pp 239-266, 2008, ISSN: 0035-3965

9. **A. M. Răducan**, R. Vernic, Gh. Zbăganu, “*How common sense can be misleading in ruin theory*”. Annals of the University of Craiova - Mathematics and Computer Science Series, Vol 43, No 1 (2016), pp.72-81 : (Special Issue - Dedicated to Marius Iosifescu on the occasion of his 80th anniversary). ISSN 1223-6934

SCOPUS, Emerging Sources Citation Index (ESCI) - Web of Science Collection, Index Copernicus, MathSciNet, Directory of Open Access Journals (DOAJ), Open J-Gate, Genamics JournalSeek. This journal is also included in many digital directories of open resources in mathematics and computer science as AMS Digital Mathematics Registry, Central European University - Catalogue.

2. Citări ale lucrărilor publicate:

Ci1. A. M. Răducan, R. Vernic, Gh. Zbăganu, “*Upper and lower bounds for a finite-type ruin probability in a nonhomogeneous risk process*”, Proceedings of the Romanian Academy, series A, Vol. 17, No.4 (2016) , pp. 287-292. Science Citation Index Expanded (SCI-EXPANDED), Social Sciences Citation Index (SSCI) sau Arts and Humanities Citation Index (AHC) IF: 1.623, ISSN : 1454-9069

Lucrarea are citări în articolele:

Ci1.1. A. M. Răducan, R. Vernic, Gh. Zbăganu, “[On a preference relation between random variables related to an investment problem](#)” - 2016 - researchgate.net

Ci1 2. D Kievinaitė, J Šiaulys “[Exponential bounds for the tail probability of the supremum of an inhomogeneous random walk](#)”- arXiv preprint arXiv:1806.03827, 2018 - arxiv.org

Ci2 . A. M. Răducan, R. Vernic, Gh. Zbăganu, “*On a conjecture related to the ruin probability for non-homogeneous exponentially distributed claims*”, Scandinavian Actuarial Journal, Published online: vol.2017 issue 5, pp. 441-451, 28 Apr 2016. Applications, Methods and Theory ,Current Contents - Social & Behavioral Sciences (Clarivate Analytics), Current Index to Statistics, Journal Contents in Quantitative Methods , Mathematical Reviews, Science Citation Index Expanded (Clarivate Analytics) , Scopus (Elsevier), Social Sciences Citation Index (Clarivate Analytics), Statistical Theory and Method Abstracts, Zentralblatt für Mathematik und ihre Grenzgebiete, IF: 1.347, Print ISSN: 0346-1238 Online ISSN: 1651-2030, DOI: 10.1080/03461238.2016.1174731

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Ci2. 2. A. M. Răducan, R. Vernic, Gh. Zbăganu, “*Upper and lower bounds for a finite-type ruin probability in a nonhomogeneous risk process*”, Proceedings of the Romanian Academy, series A, Vol. 17, No.4 (2016) , pp. 287-292. IF: 1.623, ISSN : 1454-9069

Ci3. A. M. Răducan, R. Vernic, Gh. Zbăganu, “*On the ruin probability for nonhomogeneous claims and arbitrary inter-claim revenues*”, Journal of Computational and Applied Mathematics, vol. 290, pp. 319-333, decembrie 2015, Pascal Francis, Science Citation Index Expanded, ACM Computing Reviews, Applied Mechanics Reviews, COMPENDEX, INSPEC, Mathematical Reviews, Boundary Elements Abstracts, Computer Abstracts, Zentralblatt MATH, Scopus, Web of Science, IF: 1.357, ISSN: 0377-0427.

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Ci3. 2. O Navickienė, J Sprindys, J Šiaulys, “[The Gerber–Shiu discounted penalty function for the bi-seasonal discrete time risk model](#)”, Journal: [Informatica](#), vol. 29, no. 4, pp. 733-756, 2018, Institute of Mathematics, Vilnius University, Naugarduko 24, Vilnius LT-03225, Lithuania.

Ci3. 3. AM Răducan, [R Vernic](#), G Zbăganu, "[How common sense can be misleading in ruin theory](#)", Annals of the University of Craiova - Mathematics and Computer Science Series, Vol 43, No 1 (2016) pp.72-81: (Special Issue - Dedicated to Marius Iosifescu on the occasion of his 80th anniversary). ISSN 1223-6934

Ci4. A. M. Răducan, R. Vernic, Gh. Zbăganu, "*Recursive calculation of ruin probabilities at or before claim instants for non-identically distributed claims*", ASTIN Bulletin - The Journal of the International Actuarial Association, published in may 2015, vol. 45, (02), pp. 421-443, MathSciNet, American Statistical Association, EBSCOhost, Scopus, OCLC, Zentralblatt MATH, Clarivate Analytics, IF: 1.083, ISSN: 0515-0361 EISSN: 1783-1350.

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Ci4. 1. R. Vernic, "[Capital allocation for Sarmanov's class of distributions](#)", [Methodology and Computing in Applied Probability](#) volume 19, pages311–330(2017), ISSN: 1387-5841 (Print) 1573-7713 (Online), Publisher Springer US

Ci4. 2. [I. M. Andriulytė](#), [E. Bernackaitė](#), [D. Kievinaitė](#), [J. Šiaulys](#), "[A Lundberg-type inequality for an inhomogeneous renewal risk model](#)", Modern Stochastics: Theory and Applications 2015, Vol. 2, No. 2, 173-184, [arXiv:1508.02853](#)