

Concurs pentru ocuparea postului de CONFERENȚIAR UNIVERSITAR, poz. 18,  
 Facultatea FINANȚE, ASIGURĂRI, BĂNCI ȘI BURSE DE VALORI,  
 Departamentul MONEDĂ ȘI BĂNCI,  
 Disciplinele: Derivative și managementul riscului; Piețe de capital,  
 Domeniul: FINANȚE  
 post publicat în Monitorul Oficial al României nr. 143 din 30.04.2024.

## LISTA DE LUCRĂRI

Candidat: ANGHEL I. DAN-GABRIEL - Dr./din 2015, Lector universitar/din 2021

**1. Lista celor maximum 10 lucrări** considerate de candidat a 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:

- Anghel, D. G.**, *Data Snooping Bias in Tests of the Relative Performance of Multiple Forecasting Models*. Journal of Banking & Finance 126, pp.106113, 2021, ISSN: 0378-4266, WOS:000637969200008. <https://doi.org/10.1016/j.jbankfin.2021.106113>
- Anghel, D. G.**, Caraiani, P., Rosu, A., & Rosu, I., *Asset Pricing with Systematic Skewness: Two Decades Later*. Critical Finance Review 12(1-4), pp.309-354, 2023, ISSN: 2164-5744, WOS:001053932500001. <https://doi.org/10.1561/104.00000133>
- Anghel, D. G.**, *A reality check on trading rule performance in the cryptocurrency market: Machine learning vs. technical analysis*, Finance Research Letters 39, pp.101655, 2021, ISSN: 1544-6123, WOS:000624351500016. <https://doi.org/10.1016/j.frl.2020.101655>
- Anghel, D. G.**, *No pain, no gain: You should always incorporate trading costs for a bias-free evaluation of trading rule overperformance*. Economics Letters 216, pp.110584, 2022, ISSN: 0165-1765, WOS:000922743800005. <https://doi.org/10.1016/j.econlet.2022.110584>
- Anghel, D. G.** Caraiani, P., *The volatility connectedness of US industries: The role of investor sentiment*, Economics Letters 235, pp.111579, 2024, ISSN: 2164-5744, WOS:001177113500001. <https://doi.org/10.1016/j.econlet.2024.111578>.
- Anghel, D. G.**, Boitan, I. A., Marchewka-Bartkowiak, K., *Growing fiscal risk in European Union resulting from government contingent liabilities in the pandemic crisis—assessment and policy recommendations*. Economic Research-Ekonomska Istraživanja 35(1), pp.2292-2312, 2022, ISSN: 1331-677X,1848-9664, WOS:000667997700001. <https://doi.org/10.1080/1331677X.2021.1941178>
- Cepoi, C.O., **Anghel, D. G.**, Pop, I. D., *Asymmetries and flight-to-safety effects in the price discovery process of cross-listed stocks*, Economic Modelling 98, pp.302-318, 2021, ISSN: 0264-9993, WOS:000694856800021. <https://doi.org/10.1016/j.econmod.2020.11.010>
- Anghel, D. G.** & Caraiani, P., *Stock Prices Still Move Too Much For Dividends But Less So: A Reappraisal of Shiller 1981*, Critical Finance Review 10(3), pp.409-418, 2021, ISSN: 2164-5744, WOS:000680824900001. <http://dx.doi.org/10.1561/104.00000094>
- Anghel, D. G.**, Țilică, E. V., Dragotă, V., *Intraday Patterns in Returns on the Romanian and Bulgarian Stock Markets*, Journal for Economic Forecasting 23(2), pp.92-114, 2020, ISSN: 1582-6163, WOS:000548859700006. [http://rjef.ipe.ro/rjef/rjef2\\_20/rjef2\\_2020p92-114.pdf](http://rjef.ipe.ro/rjef/rjef2_20/rjef2_2020p92-114.pdf)
- Pop, I. D., Cepoi, C. O., **Anghel, D. G.**, *Liquidity-threshold effect in non-performing loans*, Finance Research Letters 27, pp.124-128, 2018, ISSN: 1544-6123, WOS:000454462300018. <https://doi.org/10.1016/j.frl.2018.02.012>

### 2. Teza de doctorat

T1. **Anghel, D. G.**, *Relevanța indicatorilor de analiză tehnică pentru decizia de investire pe piața de capital*, Teză de Doctorat, Academia de Studii Economice din București, pg. 284, 2015. Link biblioteca ASE: [http://opac.biblioteca.ase.ro/opac/bibliographic\\_view/202042?pn=opac%2FSearch&q=Relevanta+indicatorilor+de+analiza+tehnica+pentru+decizia+de+investire+pe+piata+de+capital#level=all&location=0&ob=asc&q=Relevanta+indicatorilor+de+analiza+tehnica+pentru+decizia+de+investire+pe+piata+de+capital&sb=relevance&start=0&view=CONTENT](http://opac.biblioteca.ase.ro/opac/bibliographic_view/202042?pn=opac%2FSearch&q=Relevanta+indicatorilor+de+analiza+tehnica+pentru+decizia+de+investire+pe+piata+de+capital#level=all&location=0&ob=asc&q=Relevanta+indicatorilor+de+analiza+tehnica+pentru+decizia+de+investire+pe+piata+de+capital&sb=relevance&start=0&view=CONTENT)

**3. Cărți/cursuri** publicate în edituri recunoscute(Ca1, Ca2 etc.), îndrumare publicate(I1, I2 etc.), capitole publicate în volume colective, capitole teoretice redactate, (D1, D2 etc.), după caz, prin care se aduc contribuții a dezvoltarea activităților didactice/profesionale.

Ca1. **Anghel, D.G.**, *Relevanța indicatorilor de analiză tehnică pentru decizia de investire pe piața de capital*. Editura ASE (Colecția Per aspera ad astra), București, 2023. ISBN 978-606-34-0496-2.

Ca2. Iordan, M., Chilian, M.N., Andrei, D.M, **Anghel, D.G.**, Țapu D.I., Stamule, S., Brumar, J., Vlăsceanu, S., *Mediul de afaceri și capitalul uman din România: Provocări determinate de contextul economic pandemic și post-pandemic*. Editura Pro Universitaria (Colecția Științe Economice), București, 2023. ISBN 978-606-26-1808-7.

**4. Cărți de specialitate** publicate în edituri recunoscute(Cb1, Cb2 etc.), **articole/studii** 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.), **articole/studii in extenso** publicate în volumele unor manifestări științifice internaționale recunoscute din țară și din străinătate (cu ISSN/ISBN)(Vi1,Vi2 etc.), precum și **alte lucrări similare**: articole/studii publicate in extenso în reviste de specialitate de circulație națională recunoscute CNCISIS (Rn1, Rn2 etc.), articole/studii publicate in extenso în volumele unor manifestări științifice naționale (cu ISSN/ISBN)(Vn1,Vn2 etc.), lucrări prezentate la diferite seminarii/expoziții, inovații etc.(E1, E2 etc.), după caz, prin care se aduc contribuții la dezvoltarea domeniului.

**Ri1.** **Anghel, D. G.** Caraiani, P., *The volatility connectedness of US industries: The role of investor sentiment*. Economics Letters 235, pp.111579, 2024, ISSN: 2164-5744, WOS:001177113500001. <https://doi.org/10.1016/j.econlet.2024.111578>

**Ri2.** **Anghel, D. G.**, Caraiani, P., Rosu, A., Rosu, I., *Asset Pricing with Systematic Skewness: Two Decades Later*. Critical Finance Review 12(1-4), pp.309-354, 2023, ISSN: 2164-5744, WOS:001053932500001. <https://doi.org/10.1561/104.00000133>

**Ri3.** Campeanu, E. M., Boitan, I. A., **Anghel, D. G.**, *Student engagement and academic performance in pandemic-driven online teaching: An exploratory and machine learning approach*. Management & Marketing 18(s1), pp.315-339, 2023, eISSN: 2069-8887, WOS:001127830100001. <https://doi.org/10.2478/mmcks-2023-0017>

**Ri4.** **Anghel, D. G.**, *No pain, no gain: You should always incorporate trading costs for a bias-free evaluation of trading rule overperformance*. Economics Letters 216, pp.110584, 2022, ISSN: 0165-1765, WOS:000922743800005. <https://doi.org/10.1016/j.econlet.2022.110584>

**Ri5.** **Anghel, D. G.**, *Data Snooping Bias in Tests of the Relative Performance of Multiple Forecasting Models*. Journal of Banking & Finance 126, pp.106113, 2021, ISSN: 0378-4266, WOS:000637969200008. <https://doi.org/10.1016/j.jbankfin.2021.106113>

**Ri6.** **Anghel, D. G.**, Boitan, I. A., Marchewka-Bartkowiak, K., *Growing fiscal risk in European Union resulting from government contingent liabilities in the pandemic crisis—assessment and policy recommendations*. Economic Research-Ekonomska Istraživanja 35(1), pp.2292-2312, 2022, ISSN: 1331-677X,1848-9664, WOS:000667997700001. <https://doi.org/10.1080/1331677X.2021.1941178>

**Ri7.** Cepoi, C.O., **Anghel, D. G.**, Pop, I. D., *Asymmetries and flight-to-safety effects in the price discovery process of cross-listed stocks*, Economic Modelling 98, pp.302-318, 2021, ISSN: 0264-9993, WOS:000694856800021. <https://doi.org/10.1016/j.econmod.2020.11.010>

**Ri8.** **Anghel, D. G.**, *A reality check on trading rule performance in the cryptocurrency market: Machine learning vs. technical analysis*, Finance Research Letters 39, pp.101655, 2021, ISSN: 1544-6123, WOS:000624351500016. <https://doi.org/10.1016/j.frl.2020.101655>

**Ri9.** **Anghel, D. G.** Caraiiani, P., *Stock Prices Still Move Too Much For Dividends But Less So: A Reappraisal of Shiller 1981*, Critical Finance Review 10(3), pp.409-418, 2021, ISSN: 2164-5744, WOS:000680824900001. <http://dx.doi.org/10.1561/104.00000094>

**Ri10.** **Anghel, D. G.**, Țilică, E. V., Dragotă, V., *Intraday Patterns in Returns on the Romanian and Bulgarian Stock Markets*, Journal for Economic Forecasting 23(2), pp.92-114, 2020, ISSN: 1582-6163, WOS:000548859700006. [http://rjef.ipe.ro/rjef/rjef2\\_20/rjef2\\_2020p92-114.pdf](http://rjef.ipe.ro/rjef/rjef2_20/rjef2_2020p92-114.pdf)

**Ri11.** **Anghel, D. G.**, *Machine Learning Asset Pricing Factors in an Emerging Stock Market*, Journal of Accounting and Finance 20(5), p.17, 2020, ISSN: 2158-3625. <https://doi.org/10.33423/jaf.v20i5.3193>

**Ri12.** **Anghel, D. G.**, *What can Machine Learning tell us about Intraday Price Patterns in a Frontier Stock Market?*, International Journal of Financial Research 11(5), pp. 205-220, 2020. ISSN: 1923-4023, <https://doi.org/10.5430/ijfr.v11n5p205>

**Ri13.** **Anghel, D. G.**, *Predicting Intraday Prices in the Frontier Stock Market of Romania Using Machine Learning Algorithms*, International Journal of Economics and Financial Research 6(7), pp.170-179, 2020. ISSN: 2413-8533. <https://doi.org/10.32861/ijefr.67.170.179>

**Ri14.** Pop, I. D., Cepoi, C. O., **Anghel, D. G.**, *Liquidity-threshold effect in non-performing loans*, Finance Research Letters 27, pp. 124-128, 2018, ISSN: 1544-6123, WOS:000454462300018. <https://doi.org/10.1016/j.frl.2018.02.012>

**Ri15.** **Anghel, D. G.**, *Market-Level Sports Sentiment: The case of the Romanian Frontier Stock Market*, The Review of Finance and Banking 10(2), pp. 95-108, 2018. ISSN: 2067-2713. [http://rfb.ase.ro/articole/Articol3\\_v10.pdf](http://rfb.ase.ro/articole/Articol3_v10.pdf)

**Ri16.** **Anghel, D. G.**, *Intraday Market Efficiency for a Typical Central and Eastern European Stock Market: The Case of Romania*, Romanian Journal of Economic Forecasting 20(3), pp.88-109, 2017, ISSN: 1582-6163, WOS:000412964600006. [http://www.rjef.ro/rjef/rjef3\\_17/rjef3\\_2017p88-109.pdf](http://www.rjef.ro/rjef/rjef3_17/rjef3_2017p88-109.pdf)

**Ri17.** **Anghel, D. G.**, *Stock market efficiency and the MACD. Evidence from countries around the world*, Procedia Economics and Finance 32, pp.1414-1431, 2015, ISSN: 2212-5671. [https://doi.org/10.1016/S2212-5671\(15\)01518-X](https://doi.org/10.1016/S2212-5671(15)01518-X)

**Ri18.** **Anghel, D. G.**, *Market Efficiency and Technical Analysis in Romania*, International Journal of Financial Research 6(2), pp.164-177, 2015. ISSN: 1923-4023, <https://doi.org/10.5430/ijfr.v6n2p164>

**Ri19.** **Anghel, D. G.**, *How reliable is the moving average crossover rule for an investor on the Romanian stock market?*, The Review of Finance and Banking 5(2), pp. 89-115, 2013. ISSN: 2067-2713, <http://rfb.ase.ro/articole/ARTICOL15.pdf>

**Ri20.** **Anghel, D. G.**, *The performance of ROC on the BSE*, Theoretical and Applied Economics 3(3)(580)(supplement), pp. 373-379, 2013. ISSN: 1844-0029, [http://store.ectap.ro/suplimente/International\\_Finance\\_and\\_Banking\\_Conference\\_FI\\_BA\\_2013\\_XIth\\_Ed.pdf](http://store.ectap.ro/suplimente/International_Finance_and_Banking_Conference_FI_BA_2013_XIth_Ed.pdf)

**Vi1.** **Anghel, D. G.**, *A Reality Check of Machine Learning Algorithms on Daily Bitcoin Prices*, 35th IBIMA Conference, Seville, Spain, April 1-2, 2020, ISBN: 978-0-9998551-4-0. <https://ibima.org/accepted-paper/a-reality-check-of-machine-learning-algorithms-on-daily-bitcoin-prices/>

**Vi2.** **Anghel, D. G.**, Străchinaru, A. I., *Post-Crisis Household Savings Behavior in Romania*, Proceedings of the 13th International Conference on Applied Statistics (ICAS), Bucharest, Romania, pp. 17-33, 2019, ISSN: 2668-6309. <https://content.sciendo.com/downloadpdf/journals/icas/1/1/article-p17.pdf>

**Vi3.** **Anghel, D. G.**, Străchinaru, A. I., *Determinants of Subjective Well-Being: New Evidence from a Panel Model with Non-linear Transition*, 33th IBIMA Conference, Granada, Spain. 10-11 April, pp. 1438-1450, 2019, ISBN: 978-0-9998551-2-6. <https://ibima.org/accepted-paper/determinants-of-subjective-well-being-new-evidence-from-a-panel-model-with-non-linear-transition/>

**Vi4.** **Anghel, D. G.**, *Market Efficiency and Technical Analysis in the Central and Eastern European Region*, 7th Annual Conference of the EuroMed Academy of Business, Kristiansand, Norway, September 18-19, pp. 136-150, 2014, ISBN: 978-9963-711-27-7. <https://emrbi.org/wp-content/uploads/2014/11/euromed-7-2014.pdf>

**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.** **Anghel, D.G.**, Caraiiani, P., *‘The volatility connectedness of US industries: The role of investor sentiment’*, Economics Letters 235, pp.111578, 2024, ISSN: 0165-1765. <http://dx.doi.org/10.1016/j.econlet.2024.111578>

**Ci1.1.** Wang, Y., Liu, X., *‘Integrated Firm-Level Sentiment and Liquidity in Chinese A-Shares’*, Unpublished paper. Available at SSRN: <http://dx.doi.org/10.2139/ssrn.4814616>

**Ci2.** Campeanu, E., Boitan, I., **Anghel, D.G.**, *‘Student engagement and academic performance in pandemic-driven online teaching: An exploratory and machine learning approach’*, Management & Marketing 18(s1), pp.315-339, 2023, ISSN: 2069-8887. <http://dx.doi.org/10.2478/mmcks-2023-0017>

**Ci2.1.** Ajabnoor, N., Fatima, Z., *‘An Analysis Of The Literature On The Connection Between Student Engagement In The Educational System And Academic Achievement’*, Educational Administration: Theory and Practice 30(5), 2024, ISSN: 2148-2403. <http://dx.doi.org/10.53555/kuey.v30i5.1777>

- Ci3. **Anghel, D.G.**, Boitan, I., Marchewka-Bartkowiak, K., `Growing fiscal risk in European Union resulting from government contingent liabilities in the pandemic crisis—assessment and policy recommendations`, Economic Research-Ekonomska Istraživanja 35(1), pp.2292-2312, 2022, ISSN: 1331-677X,1848-9664. <http://dx.doi.org/10.1080/1331677x.2021.1941178>
- Ci3.1. Chaklader, B., Mundi, H., `Do contingent liabilities affect dividend decisions?`, Managerial Finance 50(4), pp.734-747, 2024, ISSN: 0307-4358. <http://dx.doi.org/10.1108/mf-06-2023-0362>
- Ci3.2. Ionescu, R.V., Zlati, M., Antohi, V.M., Susanu, I., Barbuța-Mișu, N., `QUANTIFYING THE ECONOMIC SURVIVE ACROSS THE EU USING MARKOV PROBABILITY CHAINS`, Technological and Economic Development of Economy 30(3), pp.809-849, 2024, ISSN: 2029-4913,2029-4921. <http://dx.doi.org/10.3846/tede.2024.20760>
- Ci3.3. Rueffer, R., `Implicit Government Guarantees and Bank Herding Behavior`, SSRN Electronic Journal, ISSN: 1556-5068. <http://dx.doi.org/10.2139/ssrn.2785817>
- Ci3.4. Necula, C., Murarușu, B., Radu, A., Anghelescu, C., Zaharia, A., `Quantifying the probability of a recession in selected Central and Eastern European countries`, Economic Research-Ekonomska Istraživanja 36(1), pp.209-229, 2023, ISSN: 1331-677X,1848-9664. <http://dx.doi.org/10.1080/1331677x.2022.2073460>
- Ci3.5. Puerta-Cuba, W., `Gesti n tributaria y recaudaci n del impuesto predial en las municipalidades distritales de la provincia de Rioja, Per`, UNAAACIENCIA-PER 2(1), p.39, , ISSN: 2955-8301. <http://dx.doi.org/10.56926/unaaciencia.v2i1.39>
- Ci3.6. Sinniah, S., Soomro, M. A., Rawshdeh, M., Rahman, M. R. C. A., Kadir, K. A., Jamil, A. H., `Post-COVID-19 Organizational Resilience in the Manufacturing and Service Industries`, Jurnal Pengurusan 66, 2022, ISSN: 0127-2713. <http://dx.doi.org/10.17576/pengurusan-2022-66-02>
- Ci4. **Anghel, D.G.**, Caraiani, P., Rosu, A., Rosu, I., `Asset Pricing with Systematic Skewness: Two Decades Later`, Critical Finance Review 12(1-4), pp.309-354, 2023, ISSN: 2164-5744,2164-5760. <http://dx.doi.org/10.1561/104.00000133>
- Ci4.1. Harvey, C., Siddique, A., `Conditional Skewness in Asset Pricing: 25 Years of Out-of-Sample Evidence`, SSRN Electronic Journal, ISSN: 1556-5068. <http://dx.doi.org/10.2139/ssrn.4085027>
- Ci4.2. Pot, V., Chen, Y., `Econometric Identification of the Attainable Maximal Sharpe Ratio by Optimal Shrinkage of the Cross-Section of Asset Returns`, Unpublished paper. Available at SSRN: <http://dx.doi.org/10.2139/ssrn.4632207>
- Ci4.3. Golts, M., Jones, G., `The Concave and Convex Profiles of Productive and Scarce Assets`, SSRN Electronic Journal, ISSN: 1556-5068. <http://dx.doi.org/10.2139/ssrn.4792666>
- Ci4.4. Pot, V., Chen, Y., `Econometric Identification of the Attainable Maximal Sharpe Ratio by Optimal Shrinkage of the Cross-Section of Asset Returns`, Unpublished paper. Available at SSRN: <http://dx.doi.org/10.2139/ssrn.4632207>
- Ci5. **Anghel, D.G.**, `No pain, no gain: You should always incorporate trading costs for a bias-free evaluation of trading rule overperformance`, Economics Letters 216, pp.110584, 2022, ISSN: 0165-1765. <http://dx.doi.org/10.1016/j.econlet.2022.110584>
- Ci5.1. Frommel, M., Deprez, N., `Are Simple Technical Trading Rules Profitable in Bitcoin Markets?`, Unpublished paper. Available at SSRN: <http://dx.doi.org/10.2139/ssrn.4401552>
- Ci6. **Anghel, D.G.**, `A reality check on trading rule performance in the cryptocurrency market: Machine learning vs. technical analysis`, Finance Research Letters 39, pp.101655, 2021, ISSN: 1544-6123. <http://dx.doi.org/10.1016/j.frl.2020.101655>
- Ci6.1. Ren, Y.S., Ma, C.Q., Kong, X.L., Baltas, K., Zureigat, Q., `Past, present, and future of the application of machine learning in cryptocurrency research`, Research in International Business and Finance 63, pp.101799, 2022, ISSN: 0275-5319. <http://dx.doi.org/10.1016/j.ribaf.2022.101799>
- Ci6.2. Cai, C., Xue, R., Zhou, B., `Cryptocurrency puzzles: a comprehensive review and re-introduction`, Journal of Accounting Literature 46(1), pp.26-50, 2024, ISSN: 0737-4607,2452-1469. <http://dx.doi.org/10.1108/jal-02-2023-0023>
- Ci6.3. Almeida, J., Gon alves, T., `Cryptocurrency market microstructure: a systematic literature review`, Annals of Operations Research 332(1-3), pp.1035-1068, 2024, ISSN: 0254-5330,1572-9338. <http://dx.doi.org/10.1007/s10479-023-05627-5>
- Ci6.4. Jain, S., `A Comparative Study of Stock Market Prediction Models`, In *Deep Learning Tools for Predicting Stock Market Movements* (Edrs. R. Sharma, K.Mehta), pp.249-269, 2024, ISBN:9781394214303. <https://doi.org/10.1002/9781394214334.ch11>
- Ci6.5. Ozer, F., Okan Sakar, C., `An automated cryptocurrency trading system based on the detection of unusual price movements with a Time-Series Clustering-Based approach`, Expert Systems with Applications 200, pp.117017, 2022, ISSN: 0957-4174. <http://dx.doi.org/10.1016/j.eswa.2022.117017>
- Ci6.6. Karaa, R., Slim, S., Goodell, J., Goyal, A., Kallinterakis, V., `Do Investors Feedback Trade in the Bitcoin And Why?`, SSRN Electronic Journal, ISSN: 1556-5068. <http://dx.doi.org/10.2139/ssrn.3907771>
- Ci6.7. Iqbal, M., Iqbal, M., Jaskani, F., Iqbal, K., Hassan, A., `Time-Series Prediction of Cryptocurrency Market using Machine Learning Techniques`, EAI Endorsed Transactions on Creative Technologies 8(28), pp.170286, 2021, ISSN: 2409-9708. <http://dx.doi.org/10.4108/eai.7-7-2021.170286>
- Ci6.8. Goutte, S., Von Mettenheim, H.J., Liu, F., Le-Hoang, V., `Deep Learning and Technical Analysis in Cryptocurrency Market`, SSRN Electronic Journal, ISSN: 1556-5068. <http://dx.doi.org/10.2139/ssrn.4316106>
- Ci6.9. Day, M.Y., Ni, Y., `Be greedy when others are fearful: Evidence from a two-decade assessment of the NDX 100 and S&P 500 indexes`, International Review of Financial Analysis 90, pp.102856, 2023, ISSN: 1057-5219. <http://dx.doi.org/10.1016/j.irfa.2023.102856>
- Ci6.10. Sheng, L., Uddin, G., Sen, D., Hao, Z., `The asymmetric volatility spillover across Shanghai, Hong Kong and the U.S. stock markets: A regime weighted measure and its forecast inference`, International Review of Financial Analysis 91, pp.102964, 2024, ISSN: 1057-5219. <http://dx.doi.org/10.1016/j.irfa.2023.102964>
- Ci6.11. Grudniewicz, J., Slepaczuk, R., `Application of machine learning in algorithmic investment strategies on global stock markets`, Research in International Business and Finance 66, pp.102052, 2023, ISSN: 0275-5319. <http://dx.doi.org/10.1016/j.ribaf.2023.102052>
- Ci6.12. Okorie, D., Bouri, E., Mazur, M., `NFTs versus conventional cryptocurrencies: A comparative analysis of market efficiency around COVID-19 and the Russia-Ukraine conflict`, The Quarterly Review of Economics and Finance 95, pp.126-151, 2024, ISSN: 1062-9769. <http://dx.doi.org/10.1016/j.qref.2024.03.001>
- Ci6.13. Otabek, S., Choi, J., `Multi-level deep Q-networks for Bitcoin trading strategies`, Scientific Reports 14(1), p.20, 2024, ISSN: 2045-2322. <http://dx.doi.org/10.1038/s41598-024-51408-w>

- Ci6.14. Liu, C., `Analysis of Trading Security of Cryptocurrencies: Evidence from the DAO Hack`, In Proceedings of Proceedings of the 4th International Conference on Economic Management and Model Engineering, 2022. <http://dx.doi.org/10.5220/0012035700003620>
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- (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, II** 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).
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