

Concurs pentru ocuparea postului de profesor universitar, poz. 11,
Facultatea Administrarea Afacerilor cu predare în limbi străine,
Departamentul UNESCO,

Disciplinele postului: Economie managerială (engleză), Metode cantitative pentru asistarea deciziei în afaceri (franceză), Procese decizionale
în afaceri cu instrumente de învățare automată (franceză)

Domeniul: Administrarea Afacerilor

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L I S T A D E L U C R Ă R I

Candidat: Caraiani Gh. Petre - **Dr./** din 2008, Conferențiar universitar/ din 2022
(NUME, inițială și prenume) (anul) (Titlul didactic/echiv.) (anul)

1. Lista celor maximum 10 lucrări considerate a fi cele mai relevante pentru realizările profesionale proprii
Caraiani Petre, "Oil shocks and production network structure: Evidence from the OECD", *Energy Economics* 84,
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Caraiani, Petre. "The impact of oil supply news shocks on corporate investments and the structure of production
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Andre, C, Caraiani, P, Calin, AC, Gupta, R. "Can monetary policy lean against housing bubbles?" *Economic
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evidence" *Economics Letters* 169, 55-58, 2018. AIS 0.71.

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2) Teza de doctorat.

T1. "Teorii și modele ale ciclurilor economice. Aplicații pe cazul României", 2008, Academia Română, Institutul Național de
Cercetări Economice.

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. **Caraiani Petre** „*Introduction to Quantitative Macroeconomics Using Julia*.” Academic Press – Elsevier (în lista editurilor internaționale prestigioase), p. 238, 2018, ISBN 9780128122198.

<https://www.elsevier.com/books/introduction-to-quantitative-macroeconomics-using-julia/caraiani/978-0-12-812219-8>

Ca2. **Petre Caraiani (editor)**, „*Financial and Macroeconomic Dynamics in Central and Eastern Europe: A Bayesian Approach*” Nova Publishing, New York, SUA, ISBN 978-1-62081-245-7, 2012, p. 179. (disponibilă în cel puțin 12 biblioteci din țările OECD).

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Ca3. Lucian Liviu Albu și **Petre Caraiani (editori)** „*Non-Linear Modeling of the Impact of the Crisis on the Interactions among Financial Markets and Macroeconomic Variables in CEE Countries*”, Nova Publishing, New York, SUA, ISBN 978-1-63484-932-6, 2016. (disponibilă în cel puțin 12 biblioteci din țările OECD).

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D1. **Caraiani, Petre** – „Modern and Interdisciplinary Problems in Network Science”, capitolul „Predicting Macroeconomic Variables Using Financial Networks Properties”. CRC Press, Boca Raton, Florida, pp. 12/p. 290, 2018, ISBN 9780815376583 (în lista editurilor internaționale prestigioase).

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D2. **Petre Caraiani** – „The Dynamic Relationship Between the Equity Premium and Uncertainty”, în Lucian Liviu Albu și **Petre Caraiani (editori)**, „*Non-Linear Modeling of the Impact of the Crisis on the Interactions among Financial Markets and Macroeconomic Variables in CEE Countries*”, Nova Publishing, New York, SUA, p.18/p.130 ISBN 978-1-63484-932-6, 2016. (în cel puțin 12 biblioteci din țările OECD).

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D5. **Caraiani Petre**. “Asymmetry in the Okun coefficient in Romanian economy.” în Nonlinear Views on the Economic Crisis, editor Mircea Malita, Expert Publishing House, București, 2011, pp. 11/p. 181, ISBN 978-973-618-288-4.

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D6. **Caraiani, Petre**. „The relationship between production and unemployment in an estimated New Keynesian model for Romania”, în In Honorem Lucian Liviu Albu, Editura Transversal, 2011, pp.14/p. 220, ISBN 978-606-605-004-3.

D7. **Caraiani Petre**, “Asymmetric Effects of Monetary Policy in Romanian Economy” în Non-linear Modelling in Economics – Beyond Standard Economics, editor Lucian Liviu Albu, Editura Expert, București, 2011, pp. 12/p. 308 ISBN 978-973-618-260-0.

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D8. **Caraiani Petre**, „O analiza a efectelor politicii fiscale în Romania folosind un model neokeynesian”, și **Caraiani Petre**, Pelinescu Elena „”, în Evaluarea rolului politicii fiscale în combaterea crizei economico-financiare și în asigurarea condițiilor impuse de integrarea în zona Euro, Editor Elena Pelinescu și Cristian Stănică, Editura PIM, Iași 2011, pp. 14+56/ p. 195 ISBN 978-606-130-192-8. (editură recunoscută CNCSIS)

D9. **Caraiani Petre**, „Forecasting the Romanian GDP in the Long Run Using a Monetary DSGE,” în Nonlinear Approaches to Economic Processes, editor Ionuț Purica, Editura Expert, București, 2009, pp. 12/ p. 262, ISBN 978-973-618-178-8.

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D10. Albu, Lucian-Liviu și **Caraiani Petre**, „Schița unui model al creșterii economice pe termen lung și foarte lung. Indicatorii compoziției și combinarea lor,” în Determinanți ai creșterii economice, ocupării și competitivității. Metode și tehnici de măsurare. Analize comparative, Editura Academiei Române, București, 2008, pp. 47/ p. 406, ISBN 978-973-27-1675-5. (editură recunoscută CNCSIS)

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 CNCSIS (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*.

Cărți de specialitate publicate în edituri recunoscute:

Cb1. Albu, Lucian Liviu, **Caraiani Petre**, Iordan Mărioara “*Perspectivile Pieței Muncii din România în contextul Strategiei Europa 2020*”, Editura Economică, București, România, 978-973-709-599-2, 2012. (editură recunoscută CNCSIS)

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Ri1. DG Anghel, P Caraiani. “Monetary policy shocks and the high-frequency network connectedness of stock markets” International Review of Economics & Finance 96, 103558, 2024.

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Ri9. Petre Caraiani. “The Structural Convergence of New Members of the European Union: An Input-Output Perspective.” Economies 11 (10), 243, 2023.

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Ri14. Cristophe André, Petre Caraiani, Adrian Cantemir Calin, Rangan Gupta. “Can monetary policy lean against housing bubbles?” Economic Modelling 110, 105801, 2022.

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Ri15. Caraiani, Petre, Rangan Gupta, Chi Keung Marco Lau, Hardik A Marfatia. “Effects of Conventional and Unconventional Monetary Policy Shocks on Housing Prices in the United States: The Role of Sentiment” Journal of Behavioral Finance, 2022.

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Ri16. Caraiani, Petre. “Using LASSO-family models to estimate the impact of monetary policy on corporate investments” Economics Letters 210, 110802, 2022.

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Ri17. Busu Mihai, Petre Caraiani, Shahrazad Hadad, Cynthia Bianka Incze, Madalina Vanesa Vargas. “The performance of publicly funded startups in Romania.” Economic Systems 45(3), 100908, 2021.

<https://www.sciencedirect.com/science/article/abs/pii/S093936252100056X>

Ri18. **Caraiani Petre, Alexandru Vasile Lazarec.** “Using Entropy to Evaluate the Impact of Monetary Policy Shocks on Financial Networks.” *Entropy* 23(11): 1465, 2021.

<https://www.mdpi.com/1099-4300/23/11/1465>

Ri19. **Anghel Dan Gabriel, Petre Caraiani.** “Stock Prices Still Move Too Much For Dividends But Less So: A Reappraisal of Shiller 1981”. *Critical Finance Review* 10(3): 409-418, 2021.

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Ri20. **Caraiani Petre, Adrian C Călin, Rangan Gupta.** “*Monetary policy and bubbles in US REITs*” *International Review of Finance* 21(2), 675-687, 2021.

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Ri21. **Caraiani, Petre. Cantemir Calin.** “*The impact of monetary policy shocks on stock market bubbles: International evidence*” *Financial Research Letters* 34, 101268, 2020.

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Ri22. **Caraiani Petre. Dutescu Adriana, Razvan Hoinary, Georgiana Stanila.** “*Production network structure and the impact of the monetary policy shocks: Evidence from the OECD.*” *Economics Letters* 193, 109271, 2020.

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Ri23. **Caraiani Petre, Rangan Gupta.** “*Is the Response of the Bank of England to Exchange Rate Movements Frequency-Dependent?*” *Journal of Macroeconomics* 63, 103187, 2020.

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Ri24. **Caraiani, Petre. Cantemir Calin.** “Housing markets, monetary policy, and the international co-movement of housing bubbles”. *Review of International Economics* 28(2): 365-375, 2020.

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Ri25. **Caraiani, Petre.** “*Forecasting Financial Networks*” *Computational Economics* 55, 983–997, 2020.

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Ri27. **Caraiani, Petre.** „*Modeling the Comovement of Entropy between Financial Markets.*” *Entropy* 20 (6): 417, 2018.

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Ri29. **Caraiani, Petre.** „*A Quantitative Evaluation of the low productivity in South-Eastern European Economies: the role of Misallocations.*” *Empirica* 45, 707-745, 2018.

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Ri30. **Caraiani Petre.** „*Evaluating exchange rate forecasts along time and frequency.*” *International Review of Economics & Finance* 51: 60-81, 2017.

<https://www.sciencedirect.com/science/article/pii/S1059056017303726>

Ri31. **Caraiani Petre.** „*The predictive power of local properties of financial networks.*” *Physica A: Statistical Mechanics and Its Applications* 466: 77-90, 2017.

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Ri32. **Caraiani, Petre.** „*The causality between money and output: a structural approach*” *International Review of Economics & Finance*, 42, 220-236, 2016.

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Ri33. **Caraiani, Petre.** „*Business Cycle Accounting for Peripheral European Economies*” *Scottish Journal of Political Economy*, 2016.

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Ri34. **Caraiani, Petre.** „*The role of money in DSGE models: a forecasting perspective*” *Journal of Macroeconomics*, 47 (B), 315-330, 2016.

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Ri39. **Caraiani, Petre.** "The predictive power of singular value decomposition entropy for stock market dynamics" *Physica A: Statistical Mechanics and its Applications* 393: 571-578, 2014.

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Ri40. **Caraiani, Petre.** „*Testing for nonlinearity and chaos in economic time series with noise titration*” *Economics Letters* 120(2): 12-194, 2013.

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Ri41. **Caraiani Petre.** „*Using complex networks to characterize international business cycles.*” *Plos One* 8(3), e58109, 2013.

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Ri43. **Caraiani, Petre,** „*Comparing Monetary Policy Rules in CEE economies: A Bayesian Approach*” 32, 233-246, 2013.

<http://www.sciencedirect.com/science/article/pii/S0264999313000497>

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Ri49. **Caraiani, Petre.** „Testing For Nonlinearity In Unemployment Rates Via Delay Vector Variance Romanian Journal of Economic Forecasting.” 18 (1): 81-92, 2015.

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Ri52. **Caraiani, Petre.** „Is the Romanian Business Cycle Characterized by Chaos?” Romanian Journal of Economic Forecasting 15 (3): 142-151, 2012.

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Ri53. **Caraiani, Petre.** „Monetary and Fiscal Policies Interactions in an Estimated New Keynesian Model for Romania” Economic Computations and Economic Cybernetics Studies and Research 46 (1): 145-158, 2012.

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Ri54. **Caraiani, Petre.** “Fiscal Policy in CEE Countries. Evidence from Czech Republic and Romania,” Journal of Economics (Economicky Casopis) 59 (1): 79-104, 2011.

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