

Gabriel Bobeică

The Bucharest University of Economic Studies
Master of Science in Finance and Banking - DOFIN
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Education

2012 - PhD in Finance, The Bucharest University of Economic Studies.

Thesis: Modeling Expectations in Monetary Economics; supervisor: prof. M. Altăr.

2008 - BA in Mathematics, University of Bucharest, Faculty of Mathematics and Computer Science.

2003 - MSc in Financial Markets, The Bucharest University of Economic Studies, Master of Science in Finance and Banking - DOFIN.

2002 - BA in Finance and Banking, The Bucharest University of Economic Studies, Faculty of Finance and Banking.

Interests and Activities

Monetary Macroeconomics, Applied Econometrics, Matlab programming.

Work Experience

The Bucharest University of Economic Studies, Department of Money and Banking

Oct. 2013 - present Senior Lecturer.

Sep. 2009 - Sep. 2013 Lecturer.

Oct. 2003 - Sep. 2009 Teaching Assistant.

Teaching courses and seminars at graduate and undergraduate levels and conducting research. Graduate-level courses: Time Series Econometrics. Undergraduate-level courses: Financial Engineering, Modeling of financial and monetary decision.

Certifications

2013: Financial Risk Manager (FRM) — Certified by the Global Association of Risk Professionals (GARP).

Computer Skills

Matlab, R, Eviews, GiveWin, Maple.

L^AT_EX.

Research

Publications

“Fiscal policy and economic growth in Central and Eastern European countries,” in Socol, C. (ed.) *Emerging Macroeconomics. Case Studies - Central and Eastern Europe*, Nova Science Publishers, New York, 2013 (with M. Altăr and C. Necula).

“The Propagation of European Monetary Policy Shocks into Romania’s Economy,” *Applied Economics Letters* 18: 461-5, 2011 (with E. Bojeşteanu).

“Estimating Potential GDP for the Romanian Economy. An Eclectic Approach,” *Romanian Journal of Economic Forecasting* 13(3): 5-25, 2010 (with M. Altăr and C. Necula).

“Estimating The Cyclically Adjusted Budget Balance For The Romanian Economy. A Robust Approach,” *Romanian Journal of Economic Forecasting* 13(2): 79-99, 2010 (with M. Altăr and C. Necula).

“Long memory in volatility. An investigation on the Central and Eastern European Exchange rates,” *European Research Studies Journal* XI(4): 7-18, 2008 (with E. Bojeşteanu).

“Alternative Methods to Identify the European Monetary Policy Shocks” in G.T. Papanikos (ed.) *Applied Economic Research*, Athens: ATINER, 233-248, 2008 (with E. Bojeşteanu).

“Shock Synchronicity between the EU Newcomers and the Euro Area,” in Stavarek, D. and Poloucek, S. (eds.) *Consequences of the European Monetary Integration on Financial Systems*, Newcastle: Cambridge Scholars Publishing, 242-257, 2008 (with E. Bojeşteanu and I. Costică).

“Expectations Formation in Open Economy Models” in J. Roufagalas (ed.) *Mechanisms & Policies in Economics*, Athens: ATINER, 311-328, 2007 (with E. Bojeşteanu).

Working Papers

“Where do the Newest EU Member States Stand on the Road to Monetary Integration?,” International Trade and Finance Association Working Paper 4, 2008 (with E. Bojeşteanu).

Participation in Conferences

“Monetary policy in CEE Countries: Do central banks in EU New Member States exhibit similar behavior?,” International Atlantic Economic Society Conference, Vienna, 3-6 April 2013.

“Where do the Newest EU Member States Stand on the Road to Monetary Integration?,” Globalization: Patterns and Challenges. Swiss Society of Economics and Statistics (SSES) Annual Meeting, Geneva, 26-27 June 2009.

“Fundamenting the Economic Policy Parameters in order to Ensure Determinacy and Feasibility for the Convergence Process,” International Symposium on Economic Theory, Policy and Applications, Athens, 4-7 August 2008.

“Monetary and Fiscal Policy Interactions in the Context of European Integration: Empirical Evidence for the Romanian Economy,” International Conference on Finance and Banking, Future of the European Monetary Integration, Karvina, 16-20 October 2007.

“Alternative Methods to Identify the European Monetary Policy Shocks,” International Symposium on Economic Theory, Policy and Applications, Athens, 6-7 August 2007.

“International Transmission of Monetary Shocks in Emerging Economies,” Emerging Markets and Economics Conference (EMFE), Istanbul, 6-8 September 2006.

Research Grants

2011-2014: **PN-II-ID-PCE-2011-3-1054 Research Project** “Uncertainty, Complexity, and Financial Stability,” coordinator: I. Hasan (Graduate School of Business, Fordham Univ. and Bank of Finland).

2010-2011: **CERGE/GDN RRC X Research Project** “Macroeconomic Implications of Population Ageing and Pension Reform in Romania,” coordinator: C. Necula.

2009-2010: **CERGE-EI & EERC Inter-regional Research Project** “City Size Distribution Dynamics in Transition Economies: A Cross-Country Investigation,” coordinator: C. Necula.

2007-2008: **World Bank Research Project** “Improving the Capacity of Policy Analysis and Forecasting of the Ministry of Economy and Finance”, coordinator: A. Bayar (EcoMod).

2004-2006: **PHARE Research Project** “Strengthening the Capacity of Analysis, Macroeconomic Forecast and Elaboration of Economic Policies within the National Commission of Prognosis, the Ministry of Economy and Trade and the Prime Minister’s Cabinet,” coordinator: G. Ravasio.

2007-2008: **CNCSIS TD Research Project** “The Dynamics of Monetary-Fiscal Interactions in the Context of European Integration. The Role of Expectations Formation,” project coordinator.

2009-2011: **PNCDI2 Ideas Research Project** “Modeling the Influence of Uncertainty, Volatility and Risk on the Dynamics of Complex Socio-Economic Systems,” coordinator: M. Altăr.

2009-2011: **PNCDI2 Ideas Research Project** “The Assessment of the Prospect of Euro Adoption by Romania and the Other New Member States. An Interdisciplinary Approach Based on a Multi-Criteria Analysis with Non-Additive Measures,” coordinator: I. Dumitru.

2005-2008: **CEEX Research Project** “Economic Growth, Employment and Competitiveness in a Knowledge-Based Economy,” coordinator: M. Altăr.

Miscellaneous

Reviewer for *Applied Economics*, *The Review of Finance and Banking*, *Romanian Journal of Economic Forecasting* and *Contemporary Economics*.

Member of the Scientific Council of the Center for Advanced Research in Finance and Banking (CARFIB).