

**ADVANCED RESEARCH CENTER FOR MICROECONOMIC AND
MACROECONOMIC CYBERNETIC MODELLING - CIBEREC
DEPARTMENT OF ECONOMIC CYBERNETICS
FACULTY OF CYBERNETICS, STATISTICS AND ECONOMIC
INFORMATICS
THE BUCHAREST ACADEMY OF ECONOMIC STUDIES**



**THE SIXTH INTERNATIONAL CONFERENCE
ON ECONOMIC CYBERNETIC ANALYSIS:**

**GLOBAL CRISIS EFFECTS AND THE
PATTERNS OF ECONOMIC RECOVERY -
GCER-2011**

CONFERENCE PROGRAM

MAY 20-21,
Bucharest, Romania

CONFERENCE PROGRAM

FRIDAY, May 20, 2011

Guests Reception 8.00-9.00

Opening session 9,00-10,00, Room 2416

Keynote speakers:

- ❖ **PhD. Professor Nicolae ISTUDOR, Vice-rector of Academy of Economic Studies**
- ❖ **PhD. Professor Ion SMEUREANU, Dean of the Faculty of Cybernetics, Statistics and Economic Informatics**
- ❖ **PhD. Professor Elisabeta JABA**
- ❖ **PhD. Professor Ioan Eugen TIGANESCU**
- ❖ **PhD. Professor Mihai ROMAN, Director of CIBEREC Excellence Research Centre**

Coffee break – 10,00 - 10,30, 6-th floor

Academic sessions - 10,30 – 12,30

Lunch – 12,30 – 14,00, 6-th floor, 2607 room

Academic sessions - 14,00 – 16,00

Coffee break – 16,00 - 16,30, 6-th floor

Academic sessions - 16,30 – 18,30

**Official dinner – 18,30 – Casa Oamenilor de Știință
Piața Lahovari, nr. 9, Sector 1, București,**

CONFERENCE SECTIONS

FRIDAY, MAY 20, 2011

SECTION 1

**MACROECONOMIC EFFECTS OF GLOBAL
CRISIS: PATTERNS OF ECONOMIC RECOVERY**

room 2013: 10, 30 – 18, 30

SECTION 2

**EFFICIENCY OF ANTI-CRISIS POLICIES AT
MICROECONOMIC LEVEL**

room 2621: 10, 30 – 18, 30

SECTION 3

**SOCIAL AND ECONOMIC EFFECTS OF
INTERNATIONAL MIGRATION**

room 2416: 10, 30 – 12, 30

SECTION 4

**DECISION MAKING MODELING AND RISK
ASSESSMENT**

room 2416: 10, 30 – 18, 30

SATURDAY, MAY 21, 2010, ROOM 2621

WORKSHOP

**ECONOMIC AND DEMOGRAPHIC EFFECTS OF
MIGRATION**

room 2621 – 09,00- 11,00

SECTION 1.

MACROECONOMIC EFFECTS OF GLOBAL CRISIS: PATTERNS OF ECONOMIC RECOVERY

FRIDAY, May 20, Room 2013

10,30 - 12,30

CHAIRMAN: PhD. Professor Elisabeta JABA

Secretary: PhD. Assistant Ramona PAUN

1. Financial fraud risk assessment, by activities, using statistical analysis of the factors to base the audit opinion

Professor Elisabeta Jaba PhD

PhD. Student Ioan Bogdan Robu,

Lecturer Christiana Balan, PhD.

Alexandru Ioan Cuza University of Iasi, Romania

2. Assessing Fiscal Vulnerability Based on Public Debt Dynamic with Growing Economy and Inflation: Empirical Evidence for European Union Countries

Lecturer Andreea Stoian PhD

Academy of Economic Studies, Bucharest , Romania

3. Households' Money Demand in Romania: Determinants and Recent Evolutions

Professor Gheorghe Ruxanda PhD

PhD Student Andreea Muraru

Academy of Economic Studies, Bucharest, Romania

4. Efficiency of monetary policy in terms of financial crisis

PhD. Student Madalina Cheptea

Academy of Economic Studies, Bucharest, Romania

5. Non-Keynesian Effects of Fiscal Policies: Theory, Evidences, Measurement, Kalman Filter Approach

Professor Ana Michaela Andrei, PhD.

Academy of Economic Studies, Bucharest, Romania

Professor Antonio Imperato, PhD

Palermo University of Studies, Italy

6. Crisis effects on quality of work in Romania

PhD. Student Alina Măriuca Ionescu

Alexandru Ioan Cuza University of Iași

FRIDAY, May 20, Room 2013

14,00 - 16,00

CHAIRMAN: PhD. Professor Crisan ALBU

Secretary: PhD. Assistant Ramona PAUN

7. Games with monetary policy, fiscal policy and economic agents

PhD. Student Constantin Catalin Dumitrescu

PhD. Student Mariana Olivia Despa (Dumitrescu)

Academy of Economic Studies, Bucharest, Romania

8. Analysis of the impact of Gross Domestic Product and the exchange rate on Romania`s imports from the European Union

PhD. Student Andreea Mihaela Gagea

Professor Silviu Neguț , PhD.

Academy of Economic Studies, Bucharest, Romania

9. IT security perspective of countering cyber terrorism under game theoretic frameworks

PhD. Student Vadim Gordas

Academy of Economic Studies, Bucharest, Romania

10. Contributions of game theory to understand the flow of knowledge within an organization

PhD Student Cristina Angela Popa

Academy of Economic Studies, Bucharest, Romania

11. A simulation self learning algorithm to design and balance a U-shaped assembly line

Professor Crișan ALBU PhD,

Professor Angela GALUPA PhD,

Professor Carmen HARTULARI PhD. ,

Academy of Economic Studies, Bucharest, Romania

12. The typology of principal components and factorial analysis in clients segmentation process

PhD. Student Alina Ioana Hălăucă

Professor Albu Crișan, PhD.

Academy of Economic Studies, Bucharest, Romania

FRIDAY, May 20, Room 2013

16,30 - 18,30

CHAIRMAN: PhD. Professor Mihai ROMAN

Secretary: PhD. Assistant Ramona PAUN

13. A Game Theory Model of Inflation Targeting

Professor Mihai Roman PhD.

PhD. Student PhD. Student Magdalena Talvan

Academy of Economic Studies, Bucharest, Romania

14. Analysis of macroeconomic volatility in the context of global crisis

PhD. Student Alina Grigore

Academy of Economic Studies, Bucharest, Romania

15. The effects of the modification of the VAT quota on the budgetary income on development regions and inflation

PhD Student Adriana Lupu

PhD Student Lucica Magdalena Mihai(Tâlvan)

Academy of Economic Studies, Bucharest, Romania

16. Inflation modeling

Professor Ion Pârțachi PhD, Elena Ghebos,

Academy of Economic Studies of Moldova

17. Risk control and how it can be anticipated economic evolution

PhD Lecturer Florentin Serban

Academy of Economic Studies, Bucharest, Romania

18. Public debt sustainability in Romania under economic crisis terms

PhD. Student Marian Dobranschi

“Al.I.Cuza” University of Iasi, Romania

SECTION 2.

EFFICIENCY OF ANTI-CRISIS POLICIES AT MICROECONOMIC LEVEL

FRIDAY, May 20, Room 2621

10,30 - 12,30

CHAIRMAN: PhD. Professor Ion DOBRE

Secretary: PhD. Student, Assistant Madalina ANDREICA

1. Prediction techniques for indebted companies

Professor Ion Dobre, PhD

*Assist. Mădălina Ecaterina Andreica PhD Student,
Academy of Economic Studies, Bucharest, Romania*

2. The corruption in the insurance claims procedure

PhD. Student Ștefan Bercu

Academy of Economic Studies, Bucharest, Romania

3. Agent based models – Understanding the complex systems of virtual markets in the context of the global crisis

PhD. Student Diana-Elena Neghină

Academy of Economic Studies, Bucharest, Romania

4. A nonstandard approach in integer programming

Professor Vasile Teodor Nica PhD,

Academy of Economic Studies, Bucharest, Romania

5. Do scoring functions are able to estimate the bankruptcy risk for Romanian firms?

PhD. Student Eliza Irimia (Dumitrașcu)

PhD. Student Silvia Stănoiu,

PhD. Student Andrei Pădureanu

Academy of Economic Studies, Bucharest, Romania

6. Methods for integration of heterogeneous software

PhD. Student Leonard Săcuiu

Academy of Economic Studies, Bucharest, Romania

FRIDAY, May 20, Room 2621

14,00 - 16,00

CHAIRMAN: PhD. Professor Stelian STANCU

Secretary: PhD. Student, Assistant Madalina ANDREICA

7. The investment in education at EU-27 level

Professor Stelian Stancu PhD

PhD Candidate Oana Mădălina Predescu

PhD Candidate George Viorel Voinescu

PhD Candidate Anca Domnica Lupu

Academy of Economic Studies, Bucharest, Romania

8. The signalling games on the labour force market of EU

Professor Stelian Stancu PhD

PhD Candidate Oana Mădălina Predescu

PhD Candidate George Viorel Voinescu

PhD Candidate Anca Domnica Lupu

Academy of Economic Studies, Bucharest, Romania

9. Cyber-change within the organizational culture

PhD. Student Orlando Voica

Academy of Economic Studies, Bucharest, Romania

10. The cost of exiting a system with connected benefits - an agent based modeling approach

PhD. Student Ileana Ciutacu

Academy of Economic Studies, Bucharest, Romania

PhD. Student Andrei Silviu Dospinescu

INCE – Romanian Academy

11. Wind Energy Today and Tomorrow - Impact of Financial Crisis on Wind Energy

Lecturer Alina-Florentina Cucos PhD.

PhD. Student Doinița Cazan,

Dunărea de Jos University, Galați, Romania

The Bucharest Academy of Economic Studies

FRIDAY, May 20, Room 2621

16,30 - 18,30

CHAIRMAN: PhD. Professor Dorin MITRUT

Secretary: PhD. Student, Assistant Madalina ANDREICA

12. Transdisciplinarity- as intangible asset of Romanian contemporary society

Professor Cristian Silviu Banacu Ph.D.,

Ph.D.Student Marcela Izabela Ciopa

Ph.D.Student Ana-Maria Bobeica,

Academy of Economic Studies, Bucharest, Romania

13. The monopoly on the Romanian electric power market a microeconomic perspective on Transelectrica Romania

PhD Student Ana Maria Bobeică,

PhD Student Marcela Izabela Ciopa,

Academy of Economic Studies, Bucharest, Romania

14. Econometric techniques to estimate the productive efficiency at industry level, based on the deterministic production frontier

PhD Student Iulian Lita

Academy of Economic Studies, Bucharest

15. A Fast Implementation of the Lemke-Howson Algorithm for Efficient Computation of Nash Equilibria in 2-person Strategic Games

PhD. Student Voicu Alexandru

Academy of Economic Studies, Bucharest, Romania

16. The complex systems and the artificial intelligence

Professor PhD. Dorin Mitrut

Academy of Economic Studies, Bucharest, Romania

17. The Seniority and Job Promotion Tournaments

Assistant Ioana Manafi PhD

Professor Assistant Daniela Marinescu, PhD

Academy of Economic Studies, Bucharest, Romania

18. Modeling the risk in insurance contracts in the situation of monopoly

Associate Professor Daniela Marinescu

PhD Professor Dumitru Marin, PhD

Academy of Economic Studies, Bucharest, Romania

19. Macrobenchmarking flexisecurity as strategy for global crisis recovery

PhD. Student Mihaela-Eugenia Dragomirescu

Academy of Economic Studies, Bucharest, Romania

20. Using Grid Technologies in Business Application

Associate Professor Carmen TimoftePh.D.,

Academy of Economic Studies, Bucharest, Romania

21. An Analysis of E-Commerce Protocols

Associate Professor Carmen Timofte Ph.D.,

Academy of Economic Studies, Bucharest, Romania

SECTION 3.

SOCIAL AND ECONOMIC EFFECTS OF INTERNATIONAL MIGRATION

FRIDAY, May 20, Room 2416

10,30-12,30

CHAIRMAN: PhD. Professor Monica ROMAN

Secretary: PhD. Student Assist. Bogdan ILEANU

1. The influence of religious affiliation on migrants' economic behaviour

Professor Monica Roman PhD.

Professor Zizi Goschin, PhD.,

Academy of Economic Studies, Bucharest, Romania

2. Human Capital and Economic Stability of Eastern-European Migrants in Spain

Professor Monica Roman PhD.

Assistant Bogdan - Vasile Ileanu, PhD. Student,

Academy of Economic Studies, Bucharest, Romania

3. The impact of migration on the Romanian labour market

PhD. Student Maria Denisa Vasilescu (Antonie)

Professor Mihai Roman, PhD.

Academy of Economic Studies, Bucharest, Romania

4. Romanian Emigrants' Remittances: Exploring the Factors of Influence

Professor Zizi Goschin PhD,

Ph.D. Student Aura Popa

Academy of Economic Studies, Bucharest, Romania

5. Youth unemployment in Romania and other European Union countries in the economic crisis context

Assistant Gina Cristina Dimian (Banica), PhD.

Academy of Economic Studies, Bucharest, Romania

6. Brain drain in the context of Romanian migration

Assist. Aura Popa PhD. Student

Professor Monica Roman PhD.

Lecturer Voicu Cristina, PhD.

Academy of Economic Studies, Bucharest, Romania

SECTION 4.

DECISION MAKING MODELING AND RISK ASSESSMENT

FRIDAY, May 20, Room 2416

14,00-16,00

CHAIRMAN: PhD. Professor Mircea BOSCOIANU

Secretary: PhD. Student Assist. Monica MATEI

1. Active portfolio management in illiquid markets

Professor Gabriela Prelipcean PhD.

Stefan cel Mare University from Suceava

Professor Mircea Boscoianu PhD.

Air Force Academy "Henri Coanda" Brasov

2. A Bayesian Dynamic Game Theory Model of Stock Exchange Market Manipulation

Ph.D Candidate Diana Dezsi

Professor Emil Scarlat, Ph.D.,

Academy of Economic Studies Bucharest, Romania

3. Modeling hedging decision using game theory

PhD. Student Mihai-Cristian Dinică

Academy of Economic Studies, Bucharest, Romania

4. A new notion of possibilistic covariance

Assistant Irina Georgescu, PhD.

Academy of Economic Studies, Bucharest, Romania

Jani Kinnunen, PhD.,

Institute for Advanced Management Systems Research, Åbo Akademi University, Finland

5. Advantages and disadvantages of quantitative and qualitative information risk approaches

PhD. Student Elena Ramona Stroe

Academy of Economic Studies, Bucharest

FRIDAY, May 20, Room 2416

16,30-18,30

CHAIRMAN: PhD. Professor Ioan Eugen ȚIGĂNESCU

Secretary: PhD. Student Assist. Monica MATEI

6. Intelligent system for optimizing portfolios

PhD Student Radu Nicolae Cristea

Professor PhD. Adrianb Victor Bădescu

Academy of Economic Studies, Bucharest, Romania

7. The impact of insurance decision on the income of decision maker

PhD. Student Adriana Elena Simion (Istrate),

Professor Adrian Victor Bădescu, PhD.

Academy of Economic Studies, Bucharest, Romania

8. The survival probability in a risk model with dependence between premium rates and claim sizes

Professor Assistant Iulian Mircea, PhD

Academy of Economic Studies, Bucharest, Romania

9. Mathematical models for the impact of dynamics of mortality on the annuity prize

Professor Assistant Iulian Mircea PhD

Academy of Economic Studies, Bucharest, Romania

10. The portfolio's optimization model

Professor Alexandra Tkacenko PhD.

Department of Applied Mathematics, Moldova State University

11. The influence of the current economical crisis over the international investments flows

Lecturer Suzana Popa (Ciuca) PhD. Student.,

University of Pitesti, Romania

12. Sustainable development as a solution for the current condition of the national economy

Professor Ioan Eugen Țigănescu PhD.,

Lecturer Suzana Popa (Ciuca) PhD Student,

Academy of Economic Studies, Bucharest, Romania

SATURDAY, MAY 21, 2011

WORKSHOP – 09,00- 11,00

MIGRATION UNDER CRISIS CONDITIONS

room 2621

Chairman: PhD. Professor Mihai ROMAN

Secretary: Assist. PhD Student Madalina ANDREICA