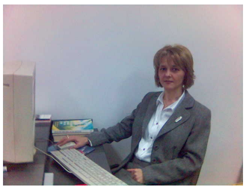
Universitatea Babeş-Bolyai | Facultatea de Ştiinţe Economice şi Gestiunea Afacerilor



Prof.univ.dr. Dorina LAZAR

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Data nasterii:	06-02-1968
Nationalitate:	Romana
Experienta Profesionala:	> Februarie 2013 - prezent profesor universitar, Universitatea Babeş-Bolyai, Facultatea de Ştiinţe Economice şi Gestiunea Afacerilor, Catedra de Statistica Previziuni Matematica,Str. Teodor Mihali, No. 58-60, Cluj-Napoca > Februarie 2008 - 2013 conferentiar universitar, Universitatea Babeş-Bolyai, Facultatea de Ştiinţe Economice şi Gestiunea Afacerilor, Catedra de Statistica Previziuni Matematica,Str. Teodor Mihali, No. 58-60, Cluj-Napoca > Octombrie 1998 - februarie 2008 lector universitar, Universitatea Babeş-Bolyai, Facultatea de Ştiinţe Economice şi Gestiunea Afacerilor, Catedra de Statistica Previziuni Matematica > Octombrie 1994 - octombrie 1998 asistent universitar, Universitatea Babeş-Bolyai, Facultatea de Ştiinţe Economice şi Gestiunea Afacerilor, Catedra de Statistica Previziuni Matematica > Februarie 1992 - octombrie 1994 preparator universitar, Universitatea Babeş-Bolyai, Facultatea de Ştiinţe Economice şi Gestiunea Afacerilor, Catedra de Statistica. Principalele activitati: - cursuri şi seminarii la disciplinele (titular de curs): Analiza seriilor de timp şi previziune, Metode statistice in asigurari, Statistică descriptivă, nivel licenta - cursuri şi seminarii la disciplinele (titular de curs): Econometrie financiară, Statistică Actuarială, nivel masterat - indrumator lucrari de licenta si dizertatie - conducere doctorat, domeniul Cibernetica si Statistica. Experienta in mediul de afaceri 1994-2004 Consultant in statistica si actuariat.
Educatie Formare:	Educatie: > 2013 sustinerea tezei de abilitare: obtinerea titlului de conducător de doctorat în domeniul Cibernetică şi Statistică > 2004 obtinerea titlului de doctor in economie, domeniul Cibernetică şi Statistică Economică, Universitatea Babeş-Bolyai. Titlul tezei de doctorat: Investigatii actuariale privind planurile de pensii private > septembrie 1994 - septembrie 1998 Diploma de licenţă in Economie, specializarea Finanţe - Asigurări, Universitatea Babeş-Bolyai, Cluj-Napoca > septembrie 1986 - iunie 1991 Diploma de licenţă in Matematică, specializarea Matematică, Universitatea Babeş-Bolyai, Cluj-Napoca > 1986 Liceul de Matematică-Fizică Nr.2, Informatică, Cluj-Napoca. Alte cursuri: > 1993: Probability and Statistics, Postgraduate Summer School, Perugia, Italia; > 1997: Actuarial Summer School, Faculty of Economic Science, Warsaw University, Polonia; > 1998: Cursurile Şcolii de vară in Actuariat, Bucureşti.
Limba materna:	Romana
Limbi Straine:	Engleză: scris - bine, citit - foarte bine, vorbit - bine. Franceză: citit - bine

Aptitudini tehnice:	Utilizare calculator
Aptitudini calculator:	Utilizare softuri de statistica si econometrie: EViews, Statistica, SPSS, Stata, S-Plus, Win-Rats, R, Matlab.
Permis Conducere:	
Informatii suplimentare:	> Membru in comitetul ştiinţific al Revistei Studia Universitatis Babeş Bolyai Oeconomica > Referent ştiinţific la: Journal of Forecasting (Willey), Applied Economics (Taylor&Francis), Insurance: Mathematics and Economics (Elsevier), Journal of Population Research (Springer), ASTIN Bulletin (International Actuarial Association), Studia Universitatis Babeş Bolyai Oeconomica (UBB), Revista de Studii şi Cercetări Economice Virgil Madgearu, Economic Research, Analele Ştiinţifice ale Universităţii „Alexandru Ioan Cuza” din Iaşi, Ştiinţe economice. Domenii de interes: > Econometrie financiara > Econometria seriilor de timp, cu aplicatii in finante, macroeconomie > Statistica actuariala > Modele de durata, Modelul liniar generalizat Selection of the recent scientific publications Lazar, D., Buiga, A., Deaconu, A. (2016). Common Stochastic Trends in European Mortality Levels: Testing and Consequences for Modeling Longevity Risk in Insurance. Romanian Journal of Economic Forecasting, 19 (2), pp. 152-168. Deaconu, A., Lazar, D., Buiga, A., Fatacean, G. (2016). Marginal prices of improvements made to blocks of flats: empirical evidence from Romania. International Journal of Strategic Property Management, 20(2), pp. 156-171. http://www.tandfonline.com/doi/abs/10.3846/1648715X.2015.1121415 Lazar, D., Denuit, M. (2012). Multivariate analysis of premium dynamics in P&L Insurance. Journal of Risk and Insurance 79(2): 431-448. http://onlinelibrary.wiley.com/doi/10.1111/j.1539-6975.2011.01431.x/abstract Christiansen, M., Denuit, M., Lazar, D. (2012). The Solvency II square-root formula for systematic biometric risk. Insurance: Mathematics and Economics 50(2): 257-265. http://www.sciencedirect.com/science/article/pii/S0167668711001302 Lazar, D., Todea, A., Filip, D. (2012). Martingale difference hypothesis and financial crisis: Empirical evidence from emerging foreign exchange markets. Economic Systems. http://www.sciencedirect.com/science/article/pii/S0939362512000489?v=s5 Lazar, D. (2012). A short essay in survival analysis and its applications in insurance. Filip, D.A., Piatecki, C. (eds.) In volume Contributions on modeling life and non-life insurances, 2012, Editura Mega, Cluj-Napoca. Todea, A., Lazar, D. (2012). Global crisis and relative efficiency: Empirical evidence from Central and Eastern European stock markets. The Review of Finance and Banking, 4(1): 45-53. Lazar, D., Pop, F. (2012). A note on tourism demand in Romania: time series analysis and relationship with economic growth. Proceedings of the International Conference Managerial Challenge of the Contemporary Society (5th edition), June 8-9, Babeş-Bolyai University, Cluj-Napoca. Lazar, D., Denuit, M. (2011). New evidence for underwriting cycles in US property-liability insurance. Journal of Risk Finance 13(1): 4-13. http://www.emeraldinsight.com/journals.htm?articleid=17004729 Lazar, D. (2010). Book Review: Wojtek J. Krzanowski Statistical Principles and Techniques in Scientific and Social Research. Newsletter of the European Mathematical Society 76: 62-63. Lazar, D., Denuit, M. (2009). A multivariate time series approach to projected life tables. Applied Stochastic Models in Business and Industry 25(6): 806 – 823. http://onlinelibrary.wiley.com/doi/10.1002/asmb.781/abstract Lazar, D., Filip, D.A., Naghy, A. (2009). Statistical tests for linear and nonlinear dependence and long-memory in Romanian stock market. Carpathian Journal of Mathematics 25(1): 92 -103. http://carpathian.ubm.ro/ Filip, D.A., Lazar, D. (2008). The premium of inflation-indexed life insurances for the Romanian life table. Transition Studies Review 15(1): 53-62. http://www.springer.com/economics/european+integration/journal/11300. Lazar, D. (2007). A note on pricing inflation-indexed life annuities. Acta Oeconomica 57(4): 363-376. Books

Lazar, D. (2011). Financial Econometrics (In Romanian). Casa Carții de Ştiință, Cluj-Napoca, 252 pages. ISBN 978-606-17-0082-0.

Lazar, D. (2007). Introduction in Actuarial Statistics (In Romanian). Economica, Bucharest, 327 pages. ISBN 978-973-709-288-5.

Peer review experience

Reviewer at the following journals: Journal of Forecasting (Willey), Applied Economics (Taylor&Francis), Insurance: Mathematics and Economics (Elsevier), Journal of Population Research (Springer), ASTIN Bulletin (International Actuarial Association), Studia Universitatis Babeş Bolyai Oeconomica (UBB), Scientific Annals of the "Alexandru Ioan Cuza" University of Iasi, Economic Sciences Section.

Curriculum Vitae
Dorina Lazar

First name / Surname: DORINA LAZAR
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E-mail: dorina.lazar@econ.ubbcluj.ro
Date of birth: 6.02.1968. Married, two children.

a) Education
Period 1996 - 2004
title of qualification awarded: PhD in Cybernetics and Economic Statistics
Name and type of organisation providing education: Babes-Bolyai University of Cluj-Napoca

Period: 1994 -1998
Graduate in Economics / Finance Insurance
Babes-Bolyai University of Cluj-Napoca, Faculty of Economics

Period: 1986-1991
Graduate in Mathematics
Babes-Bolyai University of Cluj-Napoca, Faculty of Mathematics

b) Research interests
Applied econometrics in finance and insurance
Time series econometrics
Survival analysis
Generalized linear models

c) Work experience
Name and address of employer: Babes-Bolyai University of Cluj-Napoca, Faculty of Economics and Business Administration
Occupation or position held: Assistent, Lecturer, Associate professor
Period: 1992-present; from 2007 assoiciate professor.
Main activities and responsibilities: Courses and seminars: Financial Econometrics, Actuarial Statistics, Time Series and Forecasting, Descriptive statistics, Statistical methods in insurance, Quantitative Methods Applied in Economics Management and Finance. Doctoral school course: Statistical methods in economics, Advanced topics in applied statistics and econometrics

Occupation or position held: Consultant in statistics and actuarial science
Period: 1994-2004. Main activities and responsibilities: Elaboration and implementation of the statistical methodologies for insurance products.