


PERSONAL INFORMATION

Radu Lupu

 21, Calea Crangasi, bl. 12, sc. 1, ap. 34, sector 6, 060333 Bucharest (Romania)

 (+40)723290261

 radulupu.ase@gmail.com

 <https://ro.linkedin.com/pub/radu-lupu/6/222/55>

WORK EXPERIENCE

01/09/1999–Present

Professor (full)

Bucharest University of Economic Studies, Bucharest (Romania)

Teaching, research and administrative activities

Courses taught: Risk management, Time series modelling, Applied Econometrics, Asset Pricing, Derivatives, International Capital Markets

Research: participation in various research projects on: modelling economic phenomena, capital markets, risk management, derivatives

Administrative activities: Director of Master program International Financial Risk Management organized in collaboration with BI University from Oslo; General manager of POSDRU project (European Funds in Human Resource Development) RISK ACADEMY (www.academiaderisc.ase.ro), comprising in six master programs developed in five Romanian universities and the development of a set of volatility indicators (www.indicevolatilitate.ase.ro)

01/09/2006–Present

Senior Researcher

Institute for Economic Forecasting, Romanian Academy, Bucuresti (Romania)

Participated in internal and external research projects on the modeling of economic phenomena, econometric analyses of capital markets, convergence analyses and development of risk management models for portfolio investments

17/11/2015–Present

Senior financial analyst

Financial Supervisory Authority, Bucharest (Romania)

Financial reporting and research activities

21/01/2013–31/03/2015

Chief Econometrics Officer

MarketScience CEE, Bucharest (Romania)

Conducted research activities in jump-detection algorithms, scheduled macroeconomic event matching, econometric event-studies, pattern recognition and developing codes in specialized statistical software

01/04/2010–01/04/2015

Visiting Professor

ESEC MBA Université de Toulouse á Barcelona, Spain, Barcelona (Spain)

Courses taught: Modeling derivatives with VBA, Risk Management, Cash Management, Private Equity

01/09/2008–01/09/2015

Maître de Conference invité

Institut d'Administration des Entreprises din Lille, France, Lille (France)

Taught the course of Management Information Systems

01/03/2015–01/10/2015

Instructor

PRMIA - Professional Risk Managers' International Association

- Development of the „online training" package that covers all the three volumes of the PRIMIA curriculum

01/09/2004 **Professor**

Erste Summer School organizată de Wirtschaft Universität and Erste Bank, Bucharest (Romania)

Course taught: Risk management with derivatives

01/06/2003–31/01/2010 **Profesor**

The Romanian-Canadian MBA Program, Bucharest (Romania)

Courses taught: Derivatives, Risk management in financial institutions, International finance

01/09/2004–01/06/2005 **Researcher Assistant**

Concordia University, The John Molson School of Business, Montreal (Canada)

Research activities: risk neutral probabilities extraction from option prices; cleaning of options prices data from arbitrage opportunities

01/10/2007–01/06/2010 **Expert at the office of the Vice-President**

National Commission of Securities Markets, Bucharest (Romania)

Research and education activities related to the capital markets

01/09/2011–01/01/2012 **President and founding member**

Asociația QuantFin - Quantitative Finance Association, Bucharest (Romania)

Administrative and research activities

Collaboration with Matlab representative (Gamax company) to build scientific seminars on the use of quantitative software for economic analyses

EDUCATION AND TRAINING

01/12/2011–30/11/2013 **Postdoctoral Studies in Economics**

The Romanian Academy, National Institute for Economic Research, Bucharest (Romania)

Research in Quantitative Finance - development of mathematical models of financial asset returns for risk measurement purposes

Thesis: The use of nonlinear modeling for capital market analysis in Europe - Estimation of investment behaviour

01/09/1999–01/05/2006 **PhD in Economics**

Bucharest University of Economic Studies, Bucharest (Romania)

Thesis: Risk management with derivatives

01/09/2004–01/06/2005 **PhD student in Finance**

PhD program organized by the consortium Concordia University, McGill University and Hautes Etudes Commerciales, Montreal (Canada)

Financial theory and Corporate Policy Decisions, Comportements Financiers, Advanced topics in investments and corporate finance, Theory of fixed income securities, Advanced seminar in Pedagogy, Advanced seminar in risk management and derivatives

01/08/2003–01/06/2004

PhD student in Finance

PhD program organized by the consortium Concordia University, McGill University and Hautes Etudes Commerciales, Montreal (Canada)

Derivatives pricing, Advanced Econometrics I and II, Advanced Microeconomics and Risk in Financial Economics

PERSONAL SKILLS

Mother tongue(s) Romanian

Other language(s)

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	C2	C2	C2	C2	C2
French	C1	C1	C1	C1	C1

Levels: A1 and A2: Basic user - B1 and B2: Independent user - C1 and C2: Proficient user
 Common European Framework of Reference for Languages

Communication skills Good communication skills achieved from working both as a team member in corporate and consulting activities and as a trainer and professor in various courses and different cultural environments

Organisational / managerial skills - management - I coordinated various team in several projects that I undertook in the last 10 years: research projects in which I acted as director and administrative projects in which I acted as general manager for the organization and administration of master programs (3 programs in ASE and 4 programs country wide - in Timisoara, Cluj, Iasi and Constanta) in risk management
 - leadership (managing a team of 5 people in corporate activities)

Job-related skills - Financial econometrician, Mathematical modeling of economic phenomena, measurement and mathematical modeling of the risk exposure
 - Good experience with research analysis - member of various scientific journals both in Romania and abroad, reviewer for many journals and experience with many research projects

Digital competence

SELF-ASSESSMENT				
Information processing	Communication	Content creation	Safety	Problem solving
Proficient user	Proficient user	Independent user	Basic user	Independent user

Digital competences - Self-assessment grid

- Good programming skills (proficient in Matlab) and good command of R, VBA and EViews programming, good understanding and use of database related software
 - Automatic reporting in Matlab and R