

## **Aims and Results**

Written by Pavel

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### **The project's objectives refer to:**

- development of interdependent security general model (ISGM);
- integration of the value at risk method (Var) and extreme value theory (EVT) within the dynamic finance analysis (DFA);
- creation of framework for innovative financial products projection, including projection of public-private partnership;
- elaboration of a model in order to solve the variable intensity rare disasters problems (VIRDP).

All these contribute to increase the correlation between the research programs and adapting the objectives to this new major interest domain on both national and European level. The project contributes to the efficiency use of human resource and valuable materials throughout the optimising of information exchange (an extended portfolio, identification, concentration and optimal use of resources).

### **Valorisation of research results will occur in various directions:**

- dissemination of the research results throughout articles publishing by the members of the research staff in specialised magazines that are indexed on national level;
- articles publishing in ISI indexed journals and articles publishing in magazines indexed in international database;
- realisation of national interest studies;

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- realisation of the web site both in Romanian and in English;
- presentation of the results within the conferences for the studied domain;
- workshops organization by the research team.