PERSONAL INFORMATION

Daniel Traian Pele

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- Google Scholar: https://scholar.google.com/citations?user=8dmnNZ4AAAAJ&hl=ro&oi=ao
- ResearchGate: https://www.researchgate.net/profile/Daniel_Traian_Pele
- ORCID: https://orcid.org/0000-0002-5891-5495
- Github: https://github.com/danpele
- Linkedin:
  - https://www.linkedin.com/in/daniel-traian-pele-4a73a49/
  - https://www.linkedin.com/company/ai4efin/
  - https://www.linkedin.com/company/ida-ro/
  - Github: https://github.com/danpele

https://www.theida.net
https://www.ai4efin.ase.ro

| Date of birth 24/01/1978 | Nationality Romanian

WORK EXPERIENCE

2024 - Present

Local project manager
- MSCA Industrial Doctoral Network on Digital Finance, Marie Skłodowska-Curie Action under the European Union's Horizon Europe research and innovation program, acronym: DIGITAL, Project No. 101119635.
- https://www.digital-finance-msca.com
- Local project manager in Bucharest University of Economic Studies.
- WP4 Lead: Driving digital innovation with Blockchain applications.

2023 - Present

Researcher
- "IDA Institute of Digital Assets", CN760046/23.05.2023: https://www.theida.net
- "AI4EFin AI for Energy Finance", CN760048/23.05.2023: https://www.ai4efin.ase.ro
- Projects financed under the Romania's National Recovery and Resilience Plan, Apel nr. PNRR-III-C9-2022-I8.

2023 - Present

Member of the Romanian National Statistical Council

2020 - Present

Professor
- Bucharest University of Economic Studies, Bucharest (Romania)
- Full Professor, Department of Statistics and Econometrics
- Courses: Statistics of Financial Markets, Time Series
- Phd Coordinator, Doctoral School of Cybernetics and Economic Statistics, Bucharest University of Economic Studies

2022 - Present

Senior Researcher
- Institute for Economic Forecasting, Romanian Academy, Bucharest

2020 - Present

Researcher
- COST - European Cooperation in Science and Technology
- CA19130 - Fintech and Artificial Intelligence in Finance - Towards a transparent financial industry
- Member in Management committee for Romania
- https://www.cost.eu/actions/CA19130/#tabs|Name:management-committee

2020 - Present Member ECAS: European Courses in Advanced Statistics
- Member of ECAS board for Romania
- http://ecas.fenstats.eu/exec

2014-2024 World Bank Consultant

- 2023 - 2024: Reimbursable Advisory Services Agreement on Improving the Tax Framework in Romania in the Context of the National Recovery and Resilience Plan (P178899), Banca Mondială
- 2022 - 2023: Trust Fund TF073713 on Supporting the efficiency of the Romanian Public Procurement system - Project carried out with with funding by the European Union via the Technical Support Instrument and with the support and the partnership of the European Commission's DG REFORM.
- 2022 - 2023: World Bank Technical Assistance: (P179070, TF073835) Phase 2 Economic Analysis of Prevention and Preparedness in European Union Member States and Countries under EU Civil Protection Mechanism.
- 2022 - 2023: Country Climate and Development Report (CCRD) for Azerbaijan.
- 2021 - 2022: Supporting the implementation of Romania's Human Capital Operational Program POCU 2014-2020.
- 2021: Consolidation of the disaster risk reduction framework and fire protection system at national level, Technical Reimbursement Assistance Services Agreement on Disaster Risk Reduction Strategy (P172203), SIPOCA, IGSU & The World Bank -IBRD-IDA/WORLD BANK GROUP.
- 2019 - 2021: Support to MoPF on risk financing, Tool for assessing the impact of natural disasters in Romania.
- 2019 - 2021: Bucharest Seismic RAS (P170101), Financial and Physical Resilience in EU, Romania CAT DDO.
- 2019 -2023: Reimbursable Advisory Services Agreement on Support to the Implementation of the Public Procurement Strategy (P158629).
- 2018: POCU RAS – development of sampling methodology.
- 2016 - 2018: Moldova Governance Scorecard - Design of Moldova Governance Scorecard methodology, monitoring tool for the Government of the Republic of Moldova.
- 2016 - 2018: Romania Strategy Unit.
- 2014 - 2015: Delivery Unit – Priority Implementation Unit of the Chancellery of the Prime Minister of Romania.

2019-2020 Expert Statistician EIB
- Statistician in the project "AA-010104 - Advisory Support to the EIB Project Advisory Support Unit in implementing the Technical Assistance to Romania's National Agency for Public Procurement ("ANAP"), Short-term Third-Party assignment within Activity 1 – Task 3 under PASSA 2 with ANAP", Project Advisory Support Service Agreement between the European Investment Bank and the National Agency for Public Procurement, Programme code: TA 2016058 RO PMM.
- Main responsibilities:
  Developing the sampling methodology for ex-ante evaluation of public procurement procedures in Romania.

2019-2021 Researcher
- A FINancial supervision and TECHnology compliance training programme, FINTECH HORIZON 2020
- https://fintech-ho2020.eu/

2013–2020 Associate Professor
- Bucharest University of Economic Studies, Bucharest (Romania)
- Associate Professor, Department of Statistics and Econometrics
- Courses: Statistics of Financial Markets, Time Series

2018-2019 Visiting Researcher

- Humboldt University from Berlin, Berlin (Germany)
- International Research Training Group 1792, "High Dimensional Nonstationary Time Series", Ladislaus von Bortkiewicz Chair of Statistics, School of Business and Economics, Humboldt-Universität zu Berlin.

01/09/2016 – 01/03/2017 Expert Statistician

- Statistician in the project "Support for establishing a minimum wage-setting mechanism in Romania" VT/2016/067", NATIONAL SCIENTIFIC RESEARCH INSTITUTE FOR LABOR AND SOCIAL PROTECTION – INCSMPS, European Commission.
- Main responsibilities:
  Developing statistical and econometrical models to assess the macroeconomic impact of a change of minimum wage.

01/12/2016 – 01/07/2017 Expert Statistician

- Statistician in the project "Support the reform and streamlining of the ex-ante control system", Project Advisory Support Service Agreement between the European Investment Bank and the National Agency for Public Procurement, Programme code: TA 2016058 RO PMM.
- Main responsibilities:
  Developing the sampling methodology for ex-ante evaluation of public procurement procedures in Romania.

12/04/2014-15/05/2014 Researcher

- Humboldt University from Berlin, Berlin (Germany)
- Guest Researcher at Research Data Center from Department of Statistics
- The aim of this research stage is to develop the platform Quantlet(https://quantlet.com) using SAS programs for Statistics of Financial Markets, under the coordination of prof. dr. Wolfgang Härdle.

2007–2013 Lecturer

- Bucharest University of Economic Studies, Bucharest (Romania)
- Lecturer, Department of Statistics and Econometrics
- Courses: Statistics, Econometrics, Statistics of Financial Markets, Nonparametric Statistics

2007–2018 Senior Statistician

- Ipsos Interactive Services, Bucharest (Romania)

Statistical modelling. Developing a new methodology for estimating the probability of response for online panellists; this methodology is now implemented and fully functional for panels from Europe and North America.

2007 Principal Adviser

- National Statistical Institute, Bucharest (Romania)

Sampling methodologies.
Econometric models for unemployment rate.

2005–2007 Statistician

- MEMRB RTS, Bucharest (Romania)

Statistical analysis of the FMCG market based on retail audit data.
Marketing Mix Models for various business clients.

2004–2005 Risk Analyst

Credisson International, Bucharest (Romania)

- Scoring models for retail customers.
- Econometric model to estimate the impact of macroeconomic environment on the business dynamics.

2001–2007	**Teaching Assistant**

- Bucharest University of Economics, Bucharest (Romania)
- Assistant, Department of Statistics and Econometrics.
- Courses of Statistics, Econometrics, Statistics of Financial Markets, Nonparametric Statistics.

EDUCATION AND TRAINING

2019	**Habilitation thesis in Statistics – Statistical Methods for Financial Markets**

Bucharest University of Economics, Bucharest (Romania)

05/2011–07/2011	**Postdoctoral Research Scholarship**

Reading University, ICMA Centre, Reading (United Kingdom)
Topic: Modelling stock market uncertainty using information entropy
In this research stage I have developed a new measure of stock market risk using the entropy of distribution function of intraday returns. It turns out that this new risk measure has predictive abilities for Value at Risk and returns volatility.

10/2010–4/2013	**Postdoctoral researcher**

Bucharest University of Economic Studies, Bucharest (Romania)
Topic: Predictability of stock market crashes
In this research project I have developed a methodology to analyse the speculative bubbles on the stock market, using the Log Periodic Power Law models from econophysics. The models were helpful in predicting the transition phase in the Romanian Stock Market in 2007-2008.

2001–2007	**PhD in Statistics**

Bucharest University of Economics, Bucharest (Romania)
Topic: Statistical Methods for the Analysis of Stock Markets
In this PhD research I have implemented statistical methodologies for testing the weak form of Efficient Market Hypothesis in the Romanian Stock Market. Also, I have developed a new model for describing returns dynamics, based on a sampling scheme from stationary time series.

2000–2002	**Master in Stochastic Processes and Theoretic Statistics**

University of Bucharest, Faculty of Mathematics, Bucharest (Romania)
Topic: *Analysis of Repeated Surveys using Linear Models of Time Series.*

1996–2000	**Bachelor in mathematics**

University of Bucharest, Faculty of Mathematics, Bucharest (Romania)
Topic: Competitive Equilibrium in a Continuous Arrow-Debreu Economy

PERSONAL SKILLS

Mother tongue(s)	Romanian

Other language(s)

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	C1	C1	C1	B2	C1
French	B2	B2	B2	B2	B2

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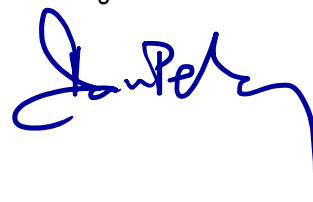Common European Framework of Reference for Languages

Computer skills

- Excellent knowledge of SPSS, Eviews, Python, R, Matlab, SAS.
- Excellent knowledge of Monitoring and Evaluation tools, excellent proficiency in MS Office related products.

Date:

08.03.2024

Signature