

Ciência-IUL

Public Profile

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Vivaldo Manuel Pereira Mendes

Professor Associado Department of Economics (IBS)

Associate researcher without FCT funding BRU-Iscte - Business Research Unit (IBS)



Contacts	
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Curriculum

Vivaldo Mendes has been a Professor of Economics at the Instituto Universitário de Lisboa (ISCTE-IUL) since 1998. He holds a Ph.D. in Economics from the University of Sussex and a degree in Economics from the Instituto Superior de Economia e Gestão of the University of Lisbon. He has held several university management positions in the last two decades always at ISCTE-IUL, from Vice-Rector between 2005 and 2009, President of the General Assembly between 2002 and 2005, Director of the Department of Economics between 2010 and 2014, elected member of the General Assembly between 2000 and 2002, member of the Scientific Council between 2010 and 2014, and Director of the Master in Economics between 2010 and 2013. He was also a member of two specialized committees of the Council of Rectors of Portuguese Universities (CRUP) representing ISCTE-IUL between 2005 and 2009, and a guest lecturer at the Higher Institute of Military Studies (IESM) between 2010 and 2016. Vivaldo Mendes has taught various subjects over the years, ranging from macroeconomics, introduction to computation for economics and finance, monetary and financial economics, to international economics, microeconomics, and game theory. He has published in macroeconomics, optimal monetary policy, and complex dynamical systems. He is a committed supporter of the "open-source software" movement and an active member of the Julia computing language. For more information, see his website: https://vivaldomendes.org

Research Interests

Macroeconomics, Fiscal and Monetary Policy, Applied Computation to Economics

Academic Qualifications					
University/Institution	Туре	Degree	Period		
University of Sussex	PhD	Economia	1998		
University of Sussex	M.Sc.	Economia	1991		
Instituto Superior de Economia e Gestão - UTL	Licenciate	Economia	1987		

External Professional Activities

Period	Employer	Country	Description
2012 - 2016	COST Action IS1104 (European Commission)- The EU in the new complex geography of economic systems: models, tools and policy evaluation, (DE, EE, EL, ES, FR, HU, LU, NL, PT, SE, SK, UK)		Researcher and vice-coordinator in Portugal
2010 - 2016	IESM (Higher Institute for Military Studies)		Professor

Other Professional Activities

Period	Activity Type	Activity Description	More Info URL
2021 - 2022	Sustained professional work	Macroeconomics I (Bachelor degree in Economics: L0271): 12 Pluto notebooks using the Julia Language (see menu "Slides and Exercises" in the website below)	View More
2021 - 2022	Sustained professional work	Macroeconomics I (Bachelor degree in Economics: L0271): 12 sets of slides (see menu Slides and Readings in the link)	View More
2020 - 2022	Sustained professional work	Advanced Topics in Macroeconomics II: (PhD course: 03107): A Brief Introduction to DSGEM (a 60 pages lecture notes document to support PhD students)	View More
2017 - 2022	Sustained professional work	Introduction to Computation for Economics and Finance (Master short course: 02877): 6 Pluto notebooks in Julia computing language	View More

2017 - 2022	Sustained professional work	Advanced Topics in Macroeconomics II: (PhD course: 03107): 12 Pluto and Jupyter notebooks in Julia computing language)	View More
2017 - 2022	Sustained professional work	Advanced Topics in Macroeconomics II: (PhD course: 03107): 6 sets of slides about DSGEM	View More
2017 - 2022	Sustained professional work	Macroeconomics (Bachelor degree in Finance and Acounting: L0236): 12 sets of slides (see menu Slides and Readings in the link)	View More
2017 - 2022	Participation in business professional associations, professional standard setting of policy-making bodies	Member of the International Society of Difference Equations	View More
2019 - 2022	Documented continuing professional education experiences	Attendance of JuliaCon 2021 (Annual conference of the Julia programming language)	View More
2017 - 2020	Sustained professional work	Macroeconomics (course in the Master of Economics: M8674): 8 Matlab scripts and 2 Julia scripts	View More
2017 - 2020	Sustained professional work	Macroeconomics (course in the Master of Economics: M8674): 12 set of slides and exercises (see menu "Readings, Slides and Problems")	View More
2017 - 2020	Sustained professional work	Macroeconomics I (Bachelor degree in Economics: L0271): 12 sets of slides (see menu "Textos, Slides e Exercícios"	View More
2020	Consulting activities	Attendance of JuliaCon 2020 (Annual conference of the Julia programming language)	View More
2019	Documented continuing professional education experiences	Attendance of JuliaCon 2019 (Annual conference of the Julia programming language)	View More

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Teaching Year	Sem.	Course Name	Degree(s)	Coord
2024/2025	2°	Macroeconomics	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2024/2025	2°	Macroeconomics	Master Degree in Economics;	Yes
2024/2025	1°	Introduction to Computation for Economics	Institutional Degree in ISCTE Business School;	Yes
2024/2025	1°	Advanced Topics in Macroeconomics II	Doctorate Degree (PhD) in Economics;	No
2024/2025	1°	Macroeconomics	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes

2024/2025	1°	Macroeconomics I	Bachelor Degree in Economics;	Yes
2023/2024	2°	Research Seminar in Economics II	Master Degree in Economics;	No
2023/2024	2°	Macroeconomics	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2023/2024	2°	Macroeconomics	Master Degree in Economics;	Yes
2023/2024	1°	Introduction to Computation for Economics	Institutional Degree in ISCTE Business School;	Yes
2023/2024	1°	Advanced Topics in Macroeconomics II	Doctorate Degree (PhD) in Economics;	No
2023/2024	1°	Macroeconomics	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2023/2024	1°	Macroeconomics I	Bachelor Degree in Economics;	Yes
2022/2023	2°	Research Seminar in Economics II	Master Degree in Economics;	No
2022/2023	2°	Macroeconomics	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2022/2023	2°	Macroeconomics	Master Degree in Economics;	Yes
2022/2023	1°	Introduction to Computation for Economics	Institutional Degree in ISCTE Business School;	Yes
2022/2023	1°	Advanced Topics in Macroeconomics II	Doctorate Degree (PhD) in Economics;	No
2022/2023	1°	Macroeconomics	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2022/2023	1°	Macroeconomics I	Bachelor Degree in Economics;	Yes
2021/2022	2°	Research Seminar in Economics II	Master Degree in Economics;	No
2021/2022	2°	Macroeconomics	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2021/2022	2°	Macroeconomics	Master Degree in Economics;	Yes
2021/2022	1°	Introduction to Computation for Economics	Institutional Degree in ISCTE Business School;	Yes
2021/2022	1°	Advanced Topics in Macroeconomics II	Doctorate Degree (PhD) in Economics;	No
2021/2022	1°	Macroeconomics I	Bachelor Degree in Economics;	Yes

2019/2020	2°	Macroeconomics	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2019/2020	1°	Introduction to Computation for Economics	Institutional Degree in ISCTE Business School;	Yes
2019/2020	1°	Macroeconomics	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2019/2020	1°	Macroeconomics I	Bachelor Degree in Economics;	Yes
2019/2020	1°	Macroeconomics	Master Degree in Economics;	Yes

Supervisions

• Ph.D. Thesis

- Ongoing

	Student Name	Title/Topic	Language	Status	Institution
1	lhor Titov	Capital taxation and wealth inequality	English	Developing	ISCTE-IUL
2	Ricardo Marcelo Gouveia Mendes Martins	Interests, growth and returns: something is missing	Portuguese	Developing	ISCTE-IUL
3	Telma Gonçalves		English	Developing	ISCTE-IUL
4	João Gonçalo Lima Braz Vieira Pinto	Hiding or missing: essays in search for inflation	English	Developing	ISCTE-IUL

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Orlando Manuel da Costa Gomes	Dinâmica Comparativa e Crescimento de Longo Prazo em Modelos com Economias Interdependentes	Portuguese	ISCTE-IUL	
2	Sofia de Sousa Vale	Crescimento e Convergência da Economia Portuguesa, 1950-2000	Portuguese	ISCTE-IUL	

• M.Sc. Dissertations

- Ongoing

	Student Name	Title/Topic	Language	Status	Institution
1	Dapeng Nie		English	Developing	ISCTE-IUL

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Nuno Rodrigo Basílio Soares	Hunting for Bubbles: A Predictive Model of New York City's Real EstateMarket	English	ISCTE-IUL	2023
2	Ana Rita Ferreira Alão	Effective Federal Funds Rate Forecasting: Deep Learning Application	English	ISCTE-IUL	2023
3	Márcia Filipa Martins Tavares	Are there signals of a housing bubble? An empirical analysis of the Portuguese case	English	ISCTE-IUL	2019
4	João Filipe Batista Mendes	Forecasting Bitcoin Prices ARIMA vs LSTM	English	ISCTE-IUL	2019
5	lvo Inácio Gomes	Helicopter Money in a Standard New Keynesian Model - Modelling and Simulation	English	ISCTE-IUL	2017
6	Daria Gustova	The impact of E-Government Strategy on Economic Growth and Social Development	English	ISCTE-IUL	2017
7	Renato Rodrigues Marques de Freitas Ramos	Central Banks and Asset Bubbles - The United Kingdom case	English	ISCTE-IUL	2016
8	Dapeng Nie	The Quantitative Easing in China	English	ISCTE-IUL	2016
9	Eneida Marília do Canto Ramos Pereira Silva	Inflation and the Federal Reserve System Large-Scale Asset Purchase: An empirical analysis of the U.S case	English	ISCTE-IUL	2015
10	Rodrigo Reis Nobre Polito	The Bankruptcy of Lehman Brothers	English	ISCTE-IUL	2014
11	Telma Filipa Batista Gonçalves da Romana	Nonlinear Fiscal Multiplier: Evidence From Portugal	English	ISCTE-IUL	2014
12	Maria Elisabete Vieira Azevedo	Internal Devaluation and the Portuguese Debt-to-GDP Ratio	English	ISCTE-IUL	2014
13	Carina de Lurdes Rodrigues Pais	Regulação Bancária & Basileia III: Um caso português	Portuguese	ISCTE-IUL	2012

• M.Sc. Final Projects

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Ana Paula Pinto Delgado	Gestão de Tesouraria em Clientes: Depósito Remoto	Portuguese	ISCTE-IUL	2013

Web of Science®	10
Scopus	19

Publications

• Scientific Journals

- Scientific journal paper

1	Gomes, O. & Mendes, V. (2011). Sluggish information diffusion and monetary policy shocks. Economics Bulletin. 31 (2), 1275-1287 - Times Cited Web of Science®: 1
2	Mendes, D. A. & Mendes, V. (2008). Stability analysis of an implicitly defined labor market model. Physica A. 387 (15), 3921-3930 - Times Cited Web of Science®: 1 - Times Cited Scopus: 1 - Times Cited Google Scholar: 3
3	Gomes, O., Mendes, D. A. & Mendes, V. (2008). Bounded rational expectations and the stability of interest rate policy. Physica A. 387 (15), 3882-3890 - Times Cited Web of Science®: 1 - Times Cited Scopus: 3 - Times Cited Google Scholar: 3
4	Gomes, O., Mendes, V., Mendes, D. A. & Sousa Ramos, J. (2007). Chaotic dynamics in optimal monetary policy. European Physical Journal B. 57 (2), 195-199 - Times Cited Scopus: 2 - Times Cited Google Scholar: 4
5	Mendes, D. A. & Mendes, V. (2005). Control of chaotic dynamics in an OLG economic model. Journal of Physics: Conference Series (JPCS). 23 (1), 158-181 - Times Cited Web of Science®: 7 - Times Cited Scopus: 10 - Times Cited Google Scholar: 21

• Books and Book Chapters

- Book chapter

1	Mendes, D. A. & Mendes, V. (2014). Parametric Models in Spatial Econometrics: A Survey. In Pasquale Commendatore, Saime Kayam, Ingrid Kubin (Ed.), Complexity & Geographical Economics: Topics and Tools. (pp. 3-18). Berlin, Germany: Springer. - Times Cited Scopus: 3 - Times Cited Google Scholar: 2
2	Mendes, V. & Mendes, D. A. (2011). Adaptive Learning and Central Bank Inattentiveness in Optimal Monetary Policy. In Peixoto, Mauricio Matos; Pinto, Alberto Adrego; Rand, David A. (Ed.), Dynamics, Games and Science I, II. (pp. 0-0).: Springer .

Mendes, D. A., Mendes, V., Sousa Ramos, J. & Gomes, O. (2009). Computing Topological Entropy in Asymmetric Cournot Duopoly Games with Homogeneous Expectations. In Saber Elaydi (Trinity University), Kazuo Nishimura (Kyoto University), Mitsuhiro Shishikura (Kyoto University), Nobuyuki Tose (Keio University) (Ed.), Advances In Discrete Dynamical Systems. (pp. 169-178). Kyoto, Japão: World Scientific.

• Conferences/Workshops and Talks

- Publication in conference proceedings

1	Mendes, D. A., Ferreira, N. B. & Mendes, V. (2023). Data frequency and forecast performance for stock markets: A deep learning approach for DAX index. In Rocío Martínez-Torres, Sergio Toral (Ed.), Proceedings of the 5th International Conference on Advanced Research Methods and Analytics (CARMA2023). (pp. 39-39). Sevilha: Editorial Universitat Politècnica de València.
2	Mendes, D. A., Mendes, V., Ferreira, N. B. & Menezes, R. (2010). Symbolic shadowing and the computation of entropy for observed time series. In Misako Takayasu, Tsutomu Watanabe, Hideki Takayasu (Ed.), Econophysics Approaches to Large-Scale Business Data and Financial Crisis. (pp. 227-246). Tokyo: Springer Japan. - Times Cited Google Scholar: 1
3	Mendes, V., Gomes, O. & Mendes, D. A. (2009). Optimal Monetary Policy with Partially Rational Agents. In Martin Bohner and Memet Unal (Ed.), Proceedings of the 14th International Conference on Difference Equations and Applications - ICDEA 14. (pp. 187-194). Istambul: Bahcesehir University Publishing Company.

- Talk

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1	Ferreira, N. B., Mendes, D. A. & Mendes, V. (2024). Does data frequency mean better stock market forecasting performance? The German and US case study. 1st Artificial Intelligence in Finance Conference (AIIFC) .
2	Mendes, D. A., Mendes, V. & Ferreira, N. B. (2023). Multivariate forecast for financial stock prices: A hybrid VAR-LSTM deep learning model. COMPSTAT 2023.
3	Mendes, D. A. & Mendes, V. (2023). Nonlinear factor analysis for large sets of macroeconomic time series. COMPSTAT 2023.
4	Mendes, D. A., Ferreira, N. B. & Mendes, V. (2023). Could data frequency imply better forecast performance for stock markets? A case study for G7 economies. 9th International conference on Time Series and Forecasting.
5	Mendes, D. A., Ferreira, N. B. & Mendes, V. (2023). Could data frequency imply better forecast performance for stock markets? A case study for DAX index Stock Market. CARMA23.
6	Mendes, V. & Mendes, D. A. (2021). Learning to Play Nash Equilibrium in Chaotic Dynamics. CCS2021- SATELLITE ON ECONOPHYSICS 2021.
7	Mendes, D. A., Mendes, V., Lopes, T. & Ferreira, N. B. (2021). Multivariate forecast for the G7 stock markets: a hybrid VECM-LSTM deep learning model. CCS2021-SATELLITE ON ECONOPHYSICS 2021.
8	Mendes, V. & Mendes, D. A. (2021). Learning to Play Nash Equilibrium in Chaotic Dynamics. ICDEA 2021.
9	Mendes, D. A. & Mendes, V. (2021). Occasionally Binding Constraints in the New Keynesian Model. ICDEA 2021.

10	Mendes, D. A., Ferreira, N. B. & Mendes, V. (2020). A comparative time series analysis to improve US Stock Market forecast performance by using univariate and multivariate deep learning algorithms . CARMA20.
11	Mendes, V. & Mendes, D. A. (2019). Occasionally Binding Constraints in the New Keynesian Model: Solution by Time Iteration. JuliaCon2019.
12	Mendes, D. A. & Mendes, V. (2019). A NONLINEAR FACTOR ANALYSIS FOR LARGE SETS OF MACROECONOMIC TIME SERIES. JuliaCon2019.
13	Mendes, D. A., Ferreira, N. B. & Mendes, V. (2019). Could the supply of a chain big data analytics market register a better forecast performance for the Stock Markets? – A comparative software analysis. ITISE 2019.
14	Costa, A., Ramos, F.R., Mendes, V. & Mendes, V. (2019). Forecasting financial time series using deep learning techniques. IO2019 - XX Congresso da APDIO 2019. - Times Cited Google Scholar: 6
15	Ramos, F.R., Costa, A., Mendes, V. & Mendes, V. (2018). Forecasting financial time series: a comparative study. JOCLAD 2018, XXIV Jornadas de Classificação e Análise de Dados.
16	Costa, A., Mendes, V., Ramos, F.R. & Mendes, V. (2018). Forecasting financial time series: a comparative study. IO2018 - XIX Congresso da APDIO 2018. - Times Cited Google Scholar: 6
17	Mendes, V. (2016). O Orçamento de Estado 2016. Grande Conferência Orçamento de Estado 2016.
18	Mendes, D. A. & Mendes, V. (2014). Forecasting the Iberian Electricity Market Demand by using Nonlinear Time Series Tools. International Interdisciplinary Business-Economics Advancement Conference (IIBA 2014).
19	Mendes, V. & Mendes, D. A. (2014). Revisiting Chaotic Interest Rate Rules. International Interdisciplinary Business-Economics Advancement Conference (IIBA 2014).
20	Gonçalves, T., Mendes, V. & Mendes, D. A. (2014). Nonlinear Fiscal Multiplier: Evidence From Portugal. 3rd International Conference on Dynamics, Games and Science.
21	Mendes, D. A. & Mendes, V. (2014). Volatility and Risk Estimation with Nonlinear Methods. 3rd International Conference on Dynamics, Games and Science.
22	Mendes, D. A. & Mendes, V. (2013). Stability in Nonlinear Macroeconomics and the Role of Policy. CFE'2013, Computational Financial Econometrics.
23	Mendes, D. A. & Mendes, V. (2013). Classifying nonlinearities in ?nancial time series. CFE'2013, Computational Financial Econometrics.
24	Mendes, D. A. & Mendes, V. (2013). Learning to play Nash in deterministic uncoupled dynamics. NED'2013 - Nonlinear Economic Dynamics.
25	Mendes, D. A. & Mendes, V. (2013). Nonlinear dynamics and social networks: some examples and applications in economics. COST Action IS1104 – The EU in the new economic complex geography, Madrid Meeting.
26	Mendes, D. A. & Mendes, V. (2013). Empirical methods applied to regional economics . COST Action IS1104 – The EU in the new economic complex geography, Lisbon Meeting.

27	Mendes, V., Mendes, D. A. (2012). Rational Bubbles and Economic Policy. ICDEA 2012 - International Conference on Difference Equations and Applications.
28	Mendes, D. A. & Mendes, V. (2012). Cournot duopoly games with heterogeneous players. ICDEA 2012.
29	Mendes, V. (2012). O Que Fazer com a Dívida Pública?. O Que Fazer com a Dívida Pública: Prpopostas e Perspectivas, Conferência organizada por AE e NAE ISCTE-IUL, 26 Novembro 2012, Lisboa, ISCTE-IUL.
30	Mendes, V., Mendes, D. A. & A. Guedes (2011). Characterization and prediction of the electricity demand in the Iberian peninsula by using nonlinear time series analysis. 5th CSDA International Conference on Computational and Financial Econometrics (CFE11).
31	Mendes, D. A. & Mendes, V. (2011). A nonlinear factor analysis for large sets of macroeconomic time series. CFE11.
32	Mendes, D. A. & Mendes, V. (2011). New results about triangular maps. NOMA11 - Nonlinear Maps and Applications .
33	Mendes, D. A. & Mendes, V. (2011). Applications of dynamical systems in economy and biology. International Collquium Poincaré, Problems and Perspectives.
34	Mendes, V. & Mendes, D. A. (2011). Learning to Play Nash in Uncoupled Deterministic Dynamics. International Workshop on Nonlinear Maps and their Applications NOMA 11.
35	Mendes, V., Mendes, D.A. (2011). New results for skew-product maps: Applications in Economics. NOMA'11 - Nonlinear Maps and Applications.
36	Mendes, V., Mendes, D. A. & Orlando Manuel da Costa Gomes (2009). Are There Simple Adaptive Heuristics that Secure Nash Equilibria?. International Conference on Difference Equations and Applications.
37	Mendes, V., Mendes, D. A. & Orlando Manuel da Costa Gomes (2008). Learning to be Stable in Bayesian Cournot Games. International Conference on "Progress on Difference Equations" in Honor of Prof. Saber Elaydi.
38	Mendes, V., Mendes, D. A. & Orlando Manuel da Costa Gomes (2008). Learning to Play Nash Equilibrium in Deterministic Uncoupled Dynamics. International Conference on Difference Equations and Applications.
39	Mendes, V., Mendes, D. A. & Orlando Manuel da Costa Gomes (2008). Learning to Play Nash Equilibrium in Deterministic Uncoupled Dynamics. International Conference on "Dynamics & Applications", in Honor of Mauricio Peixoto and David Rand.

Academic Management Positions

Coordenador do 2º Ano (2024 - 2026) Unit/Area: [9081] Economics

Coordenador do 2º Ano (2022 - 2024) Unit/Area: [9081] Economics

Membro (Docente) (2016 - 2020) Unit/Area: Plenário da Comissão Científica Membro (Docente) (2016 - 2020) Unit/Area: Comissão Científica

Director (2011 - 2012) Unit/Area: [B110] Economics

Membro (Docente) (2010 - 2014) Unit/Area: Plenário do Conselho Científico

Director (2010 - 2011) Unit/Area: [B110] Economics

Membro (Docente) (2010 - 2014) Unit/Area: Plenário da Comissão Científica

Membro (Docente) (2010 - 2014) Unit/Area: Comissão Científica

Director (2010 - 2014) Unit/Area: Department of Economics

Presidente (2010 - 2014) Unit/Area: Comissão Científica

Awards

Best teacher in the MSc in Economics (2013)