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Contacts

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Research Interests

Evaluation of investment projects, specifically, r&d projects and projects related to the ownership of patents, lands or natural resources.

Optimization.

Data Science.

Problems of Logistics.

Academic Qualifications

University/Institution	Type	Degree	Period
Faculdade de Ciências - UL	PhD	Estatística e Investigação Operacional	2008
Faculdade de Ciências - UL	M.Sc.	Estatística e Investigação Operacional	1993

Faculdade de Ciências - UL	Licenciate	Estatística e Investigação Operacional	1989

Teaching Activities

Teaching Year	Sem.	Course Name	Degree(s)	Coord.
2025/2026	2º	Heuristic Optimization	Bachelor Degree in Data Science;	Yes
2025/2026	2º	Operation Research	Bachelor Degree in Management;	No
2025/2026	1º	Project Evaluation Methods	Institutional Degree in ISCTE Business School;	Yes
2025/2026	1º	Prediction Models	Institutional Degree in ISCTE Business School;	Yes
2025/2026	1º	Operation Research	Bachelor Degree in Management;	No
2024/2025	2º	Heuristic Optimization	Bachelor Degree in Data Science;	Yes
2024/2025	2º	Supervised Learning Methods	Bachelor Degree in Data Science;	Yes
2024/2025	1º	Project Evaluation Methods	Institutional Degree in ISCTE Business School;	Yes
2024/2025	1º	Applied Project in Data Science	Bachelor Degree in Data Science;	Yes
2024/2025	1º	Prediction Models		Yes
2024/2025	1º	Supervised Learning Part 1 - Regression		No
2024/2025	1º	Supervised Learning Part 2 - Classification and Time Series		No
2024/2025	1º	Operation Research	Bachelor Degree in Management;	No
2023/2024	2º	Introduction to Data Science	Institutional Degree in Escola de Tecnologias e Arquitetura;	No
2023/2024	2º	Heuristic Optimization	Bachelor Degree in Data Science;	Yes
2023/2024	2º	Supervised Learning Methods	Bachelor Degree in Data Science;	No
2023/2024	1º	Project Evaluation Methods	Institutional Degree in ISCTE Business School;	Yes
2023/2024	1º	Applied Project in Data Science	Bachelor Degree in Data Science;	No
2023/2024	1º	Prediction Models		Yes
2023/2024	1º	Operation Research	Bachelor Degree in Management;	No

2022/2023	2º	Project Evaluation Methods	Institutional Degree in ISCTE Business School;	Yes
2022/2023	2º	Introduction to Data Science	Institutional Degree in Escola de Tecnologias e Arquitetura;	No
2022/2023	2º	Heuristic Optimization	Bachelor Degree in Data Science;	Yes
2022/2023	2º	Supervised Learning Methods	Bachelor Degree in Data Science;	No
2022/2023	1º	Introduction to Data Science	Institutional Degree in Escola de Tecnologias e Arquitetura;	No
2022/2023	1º	Applied Project in Data Science	Bachelor Degree in Data Science;	No
2022/2023	1º	Prediction Models		Yes
2022/2023	1º	Operation Research	Bachelor Degree in Management;	Yes
2021/2022	2º	Introduction to Data Science	Institutional Degree in Escola de Tecnologias e Arquitetura;	No
2021/2022	2º	Heuristic Optimization	Bachelor Degree in Data Science;	Yes
2021/2022	2º	Supervised Learning Methods	Bachelor Degree in Data Science;	No
2021/2022	1º	Introduction to Data Science	Institutional Degree in Escola de Tecnologias e Arquitetura;	No
2021/2022	1º	Applied Project in Data Science	Bachelor Degree in Data Science;	No
2021/2022	1º	Prediction Models		Yes
2021/2022	1º	Operation Research	Bachelor Degree in Management;	Yes
2020/2021	2º	Introduction to Data Science	Institutional Degree in Escola de Tecnologias e Arquitetura;	No
2020/2021	2º	Heuristic Optimization	Bachelor Degree in Data Science;	Yes
2020/2021	2º	Optimization		No
2020/2021	1º	Introduction to Data Science	Institutional Degree in Escola de Tecnologias e Arquitetura;	No
2020/2021	1º	Prediction Models		Yes
2020/2021	1º	Operation Research	Bachelor Degree in Management;	No
2019/2020	2º	Introduction to Data Science	Institutional Degree in Escola de Tecnologias e Arquitetura;	No
2019/2020	2º	Optimization		No
2019/2020	1º	Project Evaluation Methods	Institutional Degree in ISCTE Business School;	Yes

2019/2020	1º	Introduction to Data Science	Institutional Degree in Escola de Tecnologias e Arquitetura;	No
2019/2020	1º	Operation Research	Bachelor Degree in Management;	No

Supervisions

• Ph.D. Thesis

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Filipe Roberto de Jesus Ramos	Data Science na Modelação e Previsão de Séries Económico-financeiras: das Metodologias Clássicas ao Deep Learning	--	Iscte	2021

• M.Sc. Dissertations

- Ongoing

	Student Name	Title/Topic	Language	Status	Institution
1	Beatriz Maria Moura Vaz Lopes	Machine Learning applied in healthcare: Case Study - Sleep Apnea	Portuguese	Delivered	Iscte
2	Diego Júnior de Souza	The Impact of Hybrid Reinforcement and Supervised Learning Approaches in Trading	Portuguese	Delivered	Iscte
3	Margarida Isabel Sancho Duarte	Academic Success of Master's Students: Influencing Factors and Predictive Models	--	Developing	Iscte
4	Carina Hnatyuk	Estimativa do Potencial Energético do Biometano como Substituto da Eletricidade em Portugal: Modelos de Previsão e Análise de Impacto Energético	--	Developing	Iscte
5	Sofia Miriam André Gonçalves	"Otimização da distribuição de pacientes grávidas pelos hospitais de Lisboa: uma abordagem baseada em análise de dados e simulação"	--	Developing	Iscte
6	Duarte Luís Ferreira Vitorino Pedro	Modelos de Machine Learning para Análise de Crédito Pessoal	--	Developing	Iscte

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year

1	Joana Filipa Cunha Almeida	Classification of Skin Tumors using Deep Learning Models	Portuguese	Iscte	2025
2	André Gonçalo Carrapiço Dias	Predicting success in dating: a data driven approach	English	Iscte	2024
3	João de Brito Brás de Oliveira	Decoding the numbers and language behind financial statement fraud	English	Iscte	2024
4	Diogo António Alexandre Cerqueira	NASDAQ 100 Index: The Impact of Different Types of Indicators on Trend Classification	Portuguese	Iscte	2024
5	Inês Rodrigues Casimiro	Modernising Customer Service in Retail: A Worten Case Study on Automated Complaint Classification	English	Iscte	2023
6	Marta Sofia Morgado das Neves	Trend Classification and price prediction of the S&P 500 Index: trading using deep learning and XGBoost	Portuguese	Iscte	2023
7	Ana Sofia Lobato Sucena	Machine learning models to predict electricity consumption and the impacts of COVID-19 in Portugal	English	Iscte	2023
8	Ana Rosa Almeida Pinto	Prediction of student success: a smart data-driven approach	English	Iscte	2022
9	Mariana Brás de Moura Duarte Miranda	A Multimodal Transportation Network between China and Europe	English	Iscte	2019
10	Marcos André Pais Henriques	--	Portuguese	Iscte	2010
11	Ana Margarida Gomes Alexandre	--	Portuguese	Iscte	2009

- **M.Sc. Final Projects**

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Jorge Filipe Almeida Correia	A Decision Support Tool for Retail Product Assortment.	--	Iscte	2011

Total Citations

Web of Science®	9
Scopus	9

Publications

• Scientific Journals

- Scientific journal paper

1	Costa, A. & Paixão, J. P. (2014). A dynamic programming approach for evaluating a portfolio of R&D projects with a budget. SOP Transactions on Applied Mathematics. 1 (2), 126-140
2	Costa, A. & Paixão, J. P. (2010). An approximate solution approach for a scenario-based capital budgeting model. Computational Management Science. 7 (3), 337-353 - Times Cited Web of Science®: 9 - Times Cited Scopus: 9

• Conferences/Workshops and Talks

- Publication in conference proceedings

1	Costa, A., Paixão, J.P & Branco, I. (1995). Vehicle Scheduling Problem with Multiple Type of Vehicles and a Single Depot. In Joachim R. Daduna; Isabel Branco; José M. Pinto Paixão (Ed.), Computer-aided transit scheduling: proceedings of the Sixth International Workshop on Computer-aided Scheduling of Public Transport. (pp. 115-129). Lisboa: Springer.

- Talk

1	Lopes, D.R., Ramos, F.R., Mendes, D. A. & Costa, A. (2021). Forecasting models for time-series: a comparative study between classical methodologies and Deep Learning. XXV Congresso da Sociedade Portuguesa de Estatística. - Times Cited Google Scholar: 5
2	Ramos, F.R., Lopes, D.R., Costa, A. & Mendes, D. A. (2021). Explorando o poder da memória das redes neuronais LSTM na modelação e previsão do PSI 20. XXV Congresso da Sociedade Portuguesa de Estatística. - Times Cited Google Scholar: 4
3	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: 7
4	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.
5	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: 7
6	Costa, A. & Paixão, J. P. (2017). Heuristic algorithms for a capital budgeting problem with the option to defer. Congresso da APDIO - IO 2017.
7	Costa, A. & Paixão, J. P. (2016). Surrogate Constraint Relaxations for a Capital Budgeting Model with the Option to Defer. CO 2016 - International Symposium on Combinatorial Optimisation 2016.
8	Costa, A. & Paixão, J. P. (2015). Surrogate Relaxations Approaches for a Capital Budgeting Model. Congresso da APDIO - IO 2015.
9	Costa, A. & Paixão, J.P (2014). A Comparison of Surrogate Relaxations for a Capital Budgeting Model. 11th International Conference on Computational Management Science.

10	Costa, A., Correia, J. & Ferreira, A. (2013). A decision support tool for retail product assortment. Global Management Conference.
11	Paixão, J.P & Costa, A. (2013). Surrogate constraint normalization rules for a capital budgeting model. EURO-INFORMS 2013.
12	Costa, A. & Paixão, J.P (2013). Optimal decision policy and budget allocation for a R&D portfolio. EURO-INFORMS 2013.
13	Costa, A. & Paixão, J.P (2013). Management of a R&D portfolio: a 0-1 integer linear programming model. Congresso da APDIO - IO 2013.
14	Cortinhal, M. J., Costa, A., Lopes, M. J. & Nunes, Ana Catarina (2012). An intermodal integrated supply chain network design. Encontros de IO.
15	Costa, A. & Paixão, J.P (2012). A Surrogate Constraint Approach for a Scenario-based Capital Budgeting Model. CO12-International Symposium on Combinatorial Optimization.
16	Paixão, J.P & Costa, A. (2012). A Surrogate Constraint Approach for a Scenario-based Capital Budgeting Model. EURO 2012.
17	Cortinhal, M.J, Costa, A., Lopes, M. J. & Nunes, Ana Catarina (2012). An integer mixed linear programming model for an intermodal integrated supply chain network design. CO2012 - International Symposium on Combinatorial Optimization 2012.
18	Costa, A. & Paixão, J.P (2012). Different approaches for evaluating a portfolio of R&D projects. EURO 2012.
19	Cortinhal, M.J., Costa, A. R., Lopes, M. J. & Nunes, Ana Catarina (2011). An extended model for logistic network design. AIRO 2011 - 42nd Annual Conference of the Italian Operational Research Society.
20	Cortinhal, M. J., Costa, A. R., Lopes, M. J. & Nunes, Ana Catarina (2011). A model for an extended intermodal logistic network design. EWGLA XIX - 19th EURO Working Group on Location Analysis.
21	Costa, A. & Paixão, J.P (2011). Heuristic algorithm for a scenario-based capital budgeting model. AIRO 2011.
22	Costa, A. & Paixão, J.P (2011). An alternative approach for a scenario-based capital budgeting model. Optimization 2011.
23	Costa, A. & Paixão, J.P (2011). Soluções Aproximadas para Avaliar uma Carteira de Projectos I&D sujeita a Restrição Orçamental. 15º Congresso da APDIO (Associação Portuguesa de Investigação Operacional) - IO 2011.
24	Alexandre, A. M. & Costa, A. (2010). Customer Lifetime Value: Aplicação numa Instituição Bancária. JOCLAD 2010-XVII Jornadas de Classificação e Análise de Dados.
25	Costa, A. & Paixão, J.P (2010). Comparison of two approaches for evaluating a portfolio of R&D projects with a budget constraint. EURO 2010.
26	Costa, A. & Paixão, J.P (2009). Uma Aproximação para um Modelo de Investimento, baseado em cenários, com Restrição Orçamental. IO 2009.

27	Costa, A. & Paixão, J.P (2007). An Investment Decision Model for a portfolio of R&D projects with a budget constraint. APFA 6 - 6th International Conference Applications of Physics in Financial Analysis .
28	Costa, A. & Paixão, J.P (2007). An Investment Decision Model for a portfolio of R&D projects. Optimization 2007.
29	Costa, A. & Paixão, J.P (2007). An Investment Decision Model for a Portolio of R&D projects with a Budget Constraint. XLI Euro Working Group on Financial Modelling Meeting.
30	Costa, A. & Paixão, J.P (2006). Aplicação da Teoria das Opções Reais para avaliar uma carteira de projectos I&D com uma restrição orçamental. IO 2006 - 12º Congresso da APDIO.
31	Costa, A. & Paixão, J.P (2006). A real options approach for evaluating a portfolio of R&D projects with a budget constraint. EURO XXI .

Academic Management Positions

Coordenador do 3º Ano (2025 - 2028)
Unit/Area: Bachelor Degree in Management

Coordenador do 3º Ano (2023 - 2025)
Unit/Area: Bachelor Degree in Management

Coordenador do 3º Ano (2022 - 2024)
Unit/Area: Bachelor Degree in Management

Coordenador (2021 - 2022)
Unit/Area: Bachelor Degree in Management

Coordenador (2020 - 2021)
Unit/Area: Bachelor Degree in Management

Coordenador do 3º Ano (2020 - 2022)
Unit/Area: Bachelor Degree in Management

Coordenador do 3º Ano (2019 - 2020)
Unit/Area: Bachelor Degree in Management

Coordenador (2018 - 2020)
Unit/Area: Bachelor Degree in Management

Coordenador (2016 - 2018)
Unit/Area: Bachelor Degree in Management