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## Andrea Meireles

### Professora Auxiliar

Department of Finance (IBS)

### Contacts

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**Office** D5.11

### Academic Qualifications

| University/Institution                         | Type       | Degree  | Period |
|--|------------|---|--------|
| University of Edinburgh                        | PhD        | Mathematics (Probability and Stochastic Analysis) | 2014   |
| ISCTE-Instituto Universitario de Lisboa        | M.Sc.      | Matemática Financeira                             | 2009   |
| Universidade de Lisboa - Faculdade de Ciencias | Licenciate | Matemática  | 2007   |

### Teaching Activities

| Teaching Year | Sem. | Course Name             | Degree(s)                      | Coord |
|---------------|------|-------------------------|--------------------------------|-------|
| 2025/2026     | 2º   | Investments             | Bachelor Degree in Management; | No    |
| 2025/2026     | 2º   | Fundamentals of Finance | Bachelor Degree in Management; | No    |
| 2025/2026     | 2º   | Portfolio Management    | Master Degree in Finance;      | Yes   |

|           |    |                         |  |     |
|-----------|----|-------------------------|--|-----|
| 2025/2026 | 2º | Credit Risk             |  | Yes |
| 2025/2026 | 1º | Financial Management    | Institutional Degree in ISCTE Business School; | Yes |
| 2024/2025 | 2º | Investments             | Bachelor Degree in Management;                 | No  |
| 2024/2025 | 2º | Fundamentals of Finance | Bachelor Degree in Management;                 | No  |
| 2024/2025 | 2º | Portfolio Management    | Master Degree in Finance;                      | Yes |
| 2024/2025 | 2º | Credit Risk             |  | Yes |
| 2024/2025 | 1º | Financial Management    | Institutional Degree in ISCTE Business School; | Yes |
| 2023/2024 | 2º | Credit Risk             |  | No  |
| 2022/2023 | 2º | Credit Risk             |  | No  |

## Supervisions

- M.Sc. Dissertations

- Ongoing

|   | Student Name                   | Title/Topic   | Language | Status     | Institution |
|---|--------------------------------|---|----------|------------|-------------|
| 1 | João Francisco Lopes Branco    | Changes in the Behavioral Profile of Young Investors in Portugal: A Comparison Across Generations | --       | Developing | Iscte       |
| 2 | João Paulo Ramos Coelho        | Behavioral Versus Mean-Variance Portfolio Choice: An Empirical Study                              | --       | Developing | Iscte       |
| 3 | Alexandre Miguel Furtado Silva | Calibration of the Jarrow and Yildirim (2003) for pricings inflationlinked derivatives            | --       | Developing | Iscte       |

## Total Citations

|                 |    |
|-----------------|----|
| Web of Science® | 37 |
| Scopus          | 49 |

## Publications

- Scientific Journals

- Scientific journal paper

|   |   |
|---|---|
| 1 | Meireles, A., Paolo Guasoni & Andrea MeirelesRodrigues (2023). Reference dependence and endogenous anchors. <i>Mathematical Finance</i> . 34 (3), 925-976   |
| 2 | Meireles, A., Miklós Rásonyi & Andrea MeirelesRodrigues (2020). On utility maximization under model uncertainty in discretetime markets. <i>Mathematical Finance</i> . 31 (1), 149-175<br>- Times Cited Web of Science®: 8<br>- Times Cited Scopus: 7             |
| 3 | Meireles, A., Paolo Guasoni & Andrea Meireles-Rodrigues (2020). Reference Dependence and Market Participation. <i>Mathematics of Operations Research</i> . 45 (1), 129-156<br>- Times Cited Web of Science®: 5<br>- Times Cited Scopus: 3                         |
| 4 | Vilela Mendes, R., Oliveira, M. J. & Meireles-Rodrigues, A. (2015). No-arbitrage, leverage and completeness in a fractional volatility model. <i>Physica A</i> . 419, 470-478<br>- Times Cited Web of Science®: 10<br>- Times Cited Scopus: 9                     |
| 5 | Laurence Carassus, Miklós Rásonyi & Meireles, A. (2015). Non-concave utility maximisation on the positive real axis in discrete time. <i>Mathematics and Financial Economics</i> . 9 (4), 325-349<br>- Times Cited Web of Science®: 6<br>- Times Cited Scopus: 5  |
| 6 | Miklós Rásonyi & Meireles, A. (2014). Continuous-Time Portfolio Optimisation for a Behavioural Investor with Bounded Utility on Gains. <i>Electronic Communications in Probability</i> . 19 (none)<br>- Times Cited Web of Science®: 8<br>- Times Cited Scopus: 8 |
| 7 | Miklós Rásonyi & Meireles, A. (2012). Optimal portfolio choice for a behavioural investor in continuous-time markets. <i>Annals of Finance</i> . 9 (2), 291-318<br>- Times Cited Scopus: 17   |