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## Andrea Meireles

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### Contacts

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### 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 Ciências	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 - Times Cited Web of Science®: 8 - 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 - Times Cited Web of Science®: 5 - 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 - Times Cited Web of Science®: 10 - 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 - Times Cited Web of Science®: 6 - 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) - Times Cited Web of Science®: 8 - 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 - Times Cited Scopus: 17