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Carlos Miguel Glória

Integrated Researcher

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Contacts

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Research Interests

Option Pricing

Credit Derivatives

Academic Qualifications

University/Institution	Type	Degree	Period
ISCTE-Instituto Universitario de Lisboa	PhD	Finance	2024
Instituto Politecnico de Coimbra - Instituto Superior de Contabilidade e Administracao de Coimbra	M.Sc.	Financial Analysis	2020
Instituto Politecnico de Coimbra - Instituto Superior de Contabilidade e Administracao de Coimbra	Licenciante	Accounting and Auditing	2018

Teaching Activities

Teaching Year	Sem.	Course Name	Degree(s)	Coord.
2024/2025	2º	Credit Risk	Post Graduation Program in Financial Markets and Risk Management;	No
2023/2024	2º	Financial Modelling		No

Total Citations

Web of Science®	5
Scopus	5

Publications

• Scientific Journals

- Scientific journal paper

1	<p>Glória, C. M., Dias, J. C., Ruas, J. P. & Nunes, J. P. V. (2024). The interaction between equity-based compensation and debt in managerial risk choices. <i>Review of Derivatives Research</i>. 27 (3), 227-258</p> <p>- Times Cited Web of Science®: 1 - Times Cited Scopus: 1 - Times Cited Google Scholar: 1</p>
2	<p>Glória, C. M., Dias, J. C. & Cruz, A. (2024). Pricing levered warrants under the CEV diffusion model. <i>Review of Derivatives Research</i>. 27 (1), 55-84</p> <p>- Times Cited Web of Science®: 4 - Times Cited Scopus: 4 - Times Cited Google Scholar: 8</p>

• Conferences/Workshops and Talks

- Talk

1	<p>Glória, C. M., Dias, J. C. & Ruas, J. (2024). Robust Optimal Strategy for an AAM of DC Pension Plans under Jump-Diffusion and with Time-Varying Ambiguity. <i>Scandinavian Actuarial Conference 2024</i>.</p>
2	<p>Gloria, C. M., Dias, J. C., Ruas, J. & Nunes, J. (2022). The Interaction Between Equity-Based Compensation and Debt in Managerial Risk Choices. <i>Paris Financial Management Conference</i>.</p>
3	<p>Gloria, C. M., Dias, J. C. & Cruz, A. (2021). Pricing Levered Warrants under the CEV Diffusion Model. <i>11th International Conference of the Portuguese Finance Network</i>.</p>