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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	Licenciate	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	4

Publications

• Scientific Journals

- Scientific journal paper

1	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. Review of Derivatives Research. 27 (3), 227-258 - Times Cited Web of Science®: 1 - Times Cited Scopus: 1 - Times Cited Google Scholar: 1
2	Glória, C. M., Dias, J. C. & Cruz, A. (2024). Pricing levered warrants under the CEV diffusion model. Review of Derivatives Research. 27 (1), 55-84 - Times Cited Web of Science®: 4 - Times Cited Scopus: 3 - Times Cited Google Scholar: 8

• Conferences/Workshops and Talks

- Talk

1	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. Scandinavian Actuarial Conference 2024.
2	Gloria, C. M., Dias, J. C., Ruas, J. & Nunes, J. (2022). The Interaction Between Equity-Based Compensation and Debt in Managerial Risk Choices. Paris Financial Management Conference.
3	Gloria, C. M., Dias, J. C. & Cruz, A. (2021). Pricing Levered Warrants under the CEV Diffusion Model. 11th International Conference of the Portuguese Finance Network.