Ciência_Iscte

Public Profile

João Pedro Santos Sousa Pereira

Research Interests

Asset Pricing

Academic Qualifications

University/Institution	Type	Degree	Period
University of North Carolina at Chapel Hill	PhD	Finance	2004
Instituto Superior de Economia e Gestão - UTL	M.Sc.	Economia Monetária e Financeira	1998
ISCTE-IUL - Instituto Superior Ciências Trabalho e da Empresa	Licenciate	Organização e Gestão de Empresas	1995

Supervisions

- **Ph.D. Thesis**

  - Ongoing

	Student Name	Title/Topic	Language	Status	Institution
1	Sofia Carla Bernardo Rodrigues	Credit Va Rand VaR in Credit Default Swaps	English	Developing	Iscte

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Joaquim Paulo Viegas Ferreira de Carvalho	Essays on Credit Rating Announcements	English	Iscte	2014

• M.Sc. Dissertations

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Darina Ivantchova Todorova de Matos	Avaliação da Performance de Modelos de Value-at-Risk em Mercados Emergentes.	Portuguese	Iscte	2009

• M.Sc. Final Projects

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Jorge São Pedro de Cacito Gomes	Investing in U.S. Natural Gas: An exchange-traded funds approach	English	Iscte	2014
2	Nuno Miguel Lourenço Graça	Asset Pricing Tests: Different Methods and Their Performance on Capm and Fama-French Three-Factor Model	English	Iscte	2013
3	Miguel Primo Ganito	The Influence of Rating Notations on the Government Bond Yields of Greece, Ireland and Portugal	English	Iscte	2012
4	Ricardo Jorge Ribeiro Batista	Determinantes do "Spread" Relativo ao Crédito Bancário em Portugal	Portuguese	Iscte	2011
5	Pedro Miguel Pires Cardoso Ribeiro	Factores Explicativos dos Diferenciais das Taxas de Rendibilidade da Dívida Soberana dos Países da Área do Euro face ao Bund Alemão.	Portuguese	Iscte	2010
6	Teresa Cristina Varela Cutelo	As Acções de Baixo Preço no Mercado Bolsista Português.	Portuguese	Iscte	2010
7	Rita Simões Pereira	O Investimento On-Line em Portugal:que Estratégias e que Futuro?	Portuguese	Iscte	2009

Total Citations

Web of Science®	108
Scopus	93

Publications

• Scientific Journals

- Scientific journal paper

1	Pires, P., Pereira, J. & Martins, L. F. (2015). The empirical determinants of credit default swap spreads: a quantile regression approach. European Financial Management. 21 (3), 556-589 - Times Cited Web of Science®: 42 - Times Cited Scopus: 36 - Times Cited Google Scholar: 82
2	Pereira, J. & Cutelo, T. (2013). Tiny prices in a tiny market: evidence from Portugal on optimal share prices. European Financial Management. 19 (3), 579-598 - Times Cited Web of Science®: 3 - Times Cited Scopus: 3
3	Pereira, J. & Zhang, H. (2010). Stock returns and the volatility of liquidity. Journal of Financial and Quantitative Analysis. 45 (4), 1077-1110 - Times Cited Web of Science®: 48 - Times Cited Scopus: 42
4	Ghysels, E. & Pereira, J. O. (2008). Liquidity and conditional portfolio choice: a nonparametric investigation. Journal of Empirical Finance. 15 (4), 679-699 - Times Cited Web of Science®: 15 - Times Cited Scopus: 12
5	Pereira, J. & Cassola, N. (1998). Immunization under single-factor models an application to Portugal. Review of Financial Markets. 1 (2), 0-0

• Conferences/Workshops and Talks

- Talk

1	Pereira, J. (2013). Asset pricing with a bank risk factor. Northern Finance Association meeting, Quebec, 2013.
2	Pereira, J. (2013). Asset pricing with a bank risk factor. Financial Management Association meeting, Chicago, 2013.
3	Pereira, J. (2011). The complete picture of credit default swap spreads. European Financial Management Association meeting, Braga, 2011.

4	Pereira, J. (2011). Do foreigner know better? A comparison of the performance of local and foreign mutual fund managers. Inquire UK and Inquire Europe joint spring seminar, Cambridge, UK, 2011.
5	Pereira, J. (2011). The complete picture of credit default swap spreads. FMA European Conference, Porto, 2011.

Academic Management Positions

Director (2010 - 2012)
Unit/Area: Doctorate Degree (PhD) in Finance

Membro (Docente) (2010 - 2013)
Unit/Area: Plenário da Comissão Científica

Membro (Docente) (2010 - 2014)
Unit/Area: Comissão Científica