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José Carlos Dias

Professor Catedrático
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Curriculum

José Carlos Dias is Full Professor of Finance at the Department of Finance of Iscte Business School. He holds a PhD degree in Finance from Iscte and is the Director of the PhD in Finance. He was also the Director of the Department of Finance and the Director of the Master in Finance of Iscte Business School. His current research interests include option pricing, structured products and exotic options, volatility derivatives and real options. He has published in the Journal of Banking and Finance, Quantitative Finance, European Journal of Operational Research, European Journal of Finance, Journal of Futures Markets, International Journal of Theoretical and Applied Finance, Review of Derivatives Research, Journal of Derivatives, and Applied Mathematics and Optimization, among others. He is currently the Editor-in-Chief of the Review of Derivatives Research.

Research Interests

- Option pricing
- Structured products and exotic options
- Volatility derivatives

Real options

Academic Qualifications

University/Institution	Type	Degree	Period
ISCTE-IUL	Aggregation	Finance	2015
ISCTE-IUL	PhD	Finance	2006
ISCTE-IUL	M.Sc.	Ciências Empresariais	1998
ISLA - Lisboa	Licenciate	Gestão de Empresas	1994

Other Professional Activities

Period	Activity Type	Activity Description	More Info URL
Since 2019	Expert participation in other institutions	Perito da A3ES para ciclos de estudos em funcionamento da área das Finanças	--
Since 2018	Documented continuing professional education experiences	Risk Management course of the PG in Data Science for Finance at NOVA IMS	--
Since 2017	Documented continuing professional education experiences	Riscos de Mercado e de Crédito course of the PG in Análise e Gestão do Risco at NOVA IMS	--

Teaching Activities

Teaching Year	Sem.	Course Name	Degree(s)	Coord.
2026/2027	2º	Financial Engineering	Master Degree in Finance;	Yes
2026/2027	2º	Real Options	Master Degree in Finance;	Yes
2026/2027	2º	Financial Options and Structured Products	Post Graduation Program in Financial Markets and Risk Management;	Yes
2026/2027	1º	Continuous-Time Finance	Doctorate Degree (PhD) in Finance;	Yes
2026/2027	1º	Research Seminar in Finance II	Doctorate Degree (PhD) in Finance;	Yes
2026/2027	1º	Research Project in Finance		Yes
2026/2027	1º	Phd Thesis in Finance		Yes
2026/2027	1º	Phd Thesis in Finance	Doctorate Degree (PhD) in Finance;	Yes

2026/2027	1º	Corporate Financial Strategy	Master Degree in Management;	Yes
2025/2026	2º	Financial Engineering	Master Degree in Finance;	Yes
2025/2026	2º	Real Options	Master Degree in Finance;	Yes
2025/2026	2º	Analysing investment projects	Other programme in Applied Program Accounting and Financial Analysis for Management;	Yes
2025/2026	2º	Financial Management of Businesses and Projects I		Yes
2025/2026	1º	Continuous-Time Finance	Doctorate Degree (PhD) in Finance;	Yes
2025/2026	1º	Corporate Financial Strategy		Yes
2024/2025	2º	Financial Engineering	Master Degree in Finance;	Yes
2024/2025	2º	Research Seminar in Finance I	Doctorate Degree (PhD) in Finance;	Yes
2024/2025	2º	Real Options	Master Degree in Finance;	Yes
2024/2025	2º	Financial Options and Structured Products	Post Graduation Program in Financial Markets and Risk Management;	Yes
2024/2025	2º	Credit Risk	Post Graduation Program in Financial Markets and Risk Management;	Yes
2024/2025	2º	Analysing investment projects	Other programme in Applied Program Accounting and Financial Analysis for Management;	No
2024/2025	2º	Financial Management of Businesses and Projects I		Yes
2024/2025	1º	Continuous-Time Finance	Doctorate Degree (PhD) in Finance;	Yes
2024/2025	1º	Research Seminar in Finance II	Doctorate Degree (PhD) in Finance;	Yes
2023/2024	2º	Financial Engineering	Master Degree in Finance;	Yes
2023/2024	2º	Research Seminar in Finance I	Doctorate Degree (PhD) in Finance;	Yes
2023/2024	2º	Real Options	Master Degree in Finance;	Yes
2023/2024	2º	Financial Management of Businesses and Projects I		Yes
2023/2024	2º	Credit Risk		Yes
2023/2024	1º	Continuous-Time Finance	Doctorate Degree (PhD) in Finance;	Yes

2023/2024	1º	Research Seminar in Finance II	Doctorate Degree (PhD) in Finance;	Yes
2023/2024	1º	Research Project in Finance		Yes
2023/2024	1º	Phd Thesis in Finance	Doctorate Degree (PhD) in Finance;	Yes
2022/2023	2º	Master Dissertation in Finance		Yes
2022/2023	2º	Financial Engineering	Master Degree in Finance;	Yes
2022/2023	2º	Research Seminar in Finance I	Doctorate Degree (PhD) in Finance;	Yes
2022/2023	2º	Phd Thesis in Finance		Yes
2022/2023	2º	Real Options	Master Degree in Finance;	Yes
2022/2023	2º	Financial Options and Structured Products	Post Graduation Program in Financial Markets and Risk Management;	Yes
2022/2023	2º	Credit Risk	Post Graduation Program in Financial Markets and Risk Management;	Yes
2022/2023	2º	Phd Thesis in Finance	Doctorate Degree (PhD) in Finance;	Yes
2022/2023	2º	Financial Management of Businesses and Projects I		Yes
2022/2023	2º	Credit Risk		Yes
2022/2023	1º	Master Dissertation in Finance		Yes
2022/2023	1º	Continuous-Time Finance	Doctorate Degree (PhD) in Finance;	Yes
2022/2023	1º	Research Seminar in Finance II	Doctorate Degree (PhD) in Finance;	Yes
2022/2023	1º	Research Project in Finance		Yes
2022/2023	1º	Phd Thesis in Finance		Yes
2022/2023	1º	Phd Thesis in Finance	Doctorate Degree (PhD) in Finance;	Yes
2021/2022	2º	Financial Engineering	Master Degree in Finance;	Yes
2021/2022	2º	Research Seminar in Finance I	Doctorate Degree (PhD) in Finance;	Yes
2021/2022	2º	Phd Thesis in Finance		Yes
2021/2022	2º	Real Options	Master Degree in Finance;	Yes
2021/2022	2º	Phd Thesis in Finance	Doctorate Degree (PhD) in Finance;	Yes

2021/2022	2º	Financial Management of Businesses and Projects I		Yes
2021/2022	2º	Credit Risk		Yes
2021/2022	1º	Continuous-Time Finance	Doctorate Degree (PhD) in Finance;	Yes
2021/2022	1º	Research Seminar in Finance II	Doctorate Degree (PhD) in Finance;	Yes
2021/2022	1º	Research Project in Finance		Yes
2021/2022	1º	Phd Thesis in Finance	Doctorate Degree (PhD) in Finance;	Yes
2020/2021	2º	Financial Engineering		Yes
2020/2021	2º	Research Seminar in Finance I	Doctorate Degree (PhD) in Finance;	Yes
2020/2021	2º	Phd Thesis in Finance		No
2020/2021	2º	Real Options		Yes
2020/2021	2º	Financial Options and Structured Products	Post Graduation Program in Financial Markets and Risk Management;	Yes
2020/2021	2º	Credit Risk	Post Graduation Program in Financial Markets and Risk Management;	Yes
2020/2021	2º	Phd Thesis in Finance	Doctorate Degree (PhD) in Finance;	Yes
2020/2021	2º	Financial Management of Businesses and Projects I		Yes
2020/2021	2º	Credit Risk		Yes
2020/2021	1º	Continuous-Time Finance	Doctorate Degree (PhD) in Finance;	Yes
2020/2021	1º	Research Seminar in Finance II	Doctorate Degree (PhD) in Finance;	Yes
2020/2021	1º	Research Project in Finance		Yes
2020/2021	1º	Phd Thesis in Finance	Doctorate Degree (PhD) in Finance;	Yes
2019/2020	2º	Thesis in Finance I		Yes
2019/2020	2º	Thesis in Finance III		Yes
2019/2020	2º	Research Seminar in Finance I	Doctorate Degree (PhD) in Finance;	Yes
2019/2020	2º	Thesis in Finance V		Yes
2019/2020	2º	Real Options		Yes

2019/2020	2º	Financial Management of Businesses and Projects I		Yes
2019/2020	2º	Credit Risk		Yes
2019/2020	1º	Continuous-Time Finance	Doctorate Degree (PhD) in Finance;	Yes
2019/2020	1º	Thesis in Finance II		Yes
2019/2020	1º	Thesis in Finance IV		Yes
2019/2020	1º	Research Seminar in Finance II	Doctorate Degree (PhD) in Finance;	Yes
2019/2020	1º	Research Project in Finance	Doctorate Degree (PhD) in Finance;	Yes

Supervisions

• Ph.D. Thesis

- Ongoing

	Student Name	Title/Topic	Language	Status	Institution
1	Luís Miguel Nunes Gaspar	Three Essays on Default Risk Models	English	Developing	Iscte
2	Bruno Miguel Teixeira Taborda	MAIS: Market Artificial Intelligence	English	Developing	Iscte
3	João Diogo Barros Moura	Financial Options: Options Returns, Hedging Strategy and Static Hedge Portfolio	English	Developing	Iscte
4	Célia dos Santos Subtil	Valuation of Standing Timber: a CEV and MC approach	English	Developing	Iscte
5	Maryam Moshkelgosha	The Fruits of Possession: A Framework for Reviving Antichresis to Bridge the Credit Gap in European Housing.	--	Developing	Iscte
6	Luís Simão Almeida Ferreira	Exact Simulation of Jump Diffusion Processes	English	Developing	Iscte

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Carlos Miguel Aguiar da Glória	Essays on Dynamic Asset Pricing	English	Iscte	2024
2	Fernando Correia da Silva	Caps, floors and collars on continuous flows and investment decisions	English	Iscte	2023

3	Yang Fengyue	"Price Dynamics of Farmland Transfer in Chengdu, China: Evidence from a Multilevel Model"	English	Iscte	2022
4	João Miguel Mendes dos Reis	Barrier Options and Dynamic Debt	English	Iscte	2022
5	Tiago Mota Dutra	Essays on Financial Cycles and Banks' Risk	--	Iscte	2021
6	Mário Jorge Correia Fernandes	Three Essays on Modeling Energy Prices with Time-Varying Volatility and Jumps	--	Iscte	2021
7	Li Chen	Service quality and customer satisfaction - a case study of nursing homes in Beijing	--	Iscte	2019
8	Aricson Cesar Jesus da Cruz	Essays on Option Pricing	--	Iscte	2019
9	Igor Viktorovich Kravchenko	Valuation of Financial Derivatives through transmutation operator methods	--	Iscte	2018
10	João Pedro Bento Ruas	Three Essays on the Valuation of American-Style Options	English	Iscte	2013

• M.Sc. Dissertations

- Ongoing

	Student Name	Title/Topic	Language	Status	Institution
1	Afonso de Oliveira Espada Gonçalves Duarte	Arbitrage between Centralized and Decentralized Exchanges with the ETH/USDC pair	English	Delivered	Iscte
2	Carolina Levi Tavares de Almeida	Assessing the impact of investment fund capital on a company's growth and equity value	--	Developing	Iscte
3	Joana Filipa Silva Assunção	Option pricing models with skewness and kurtosis.	--	Developing	Iscte
4	Xavier Magalhães Cruz	CMS Swaption Pricing Framework Using Reverse-Mode Algorithmic Differentiation (AAD)	English	Delivered	Iscte
5	Gonçalo Ferraz Pinto	Trading Across Regimes: Regime-Aware Deep Reinforcement Learning for Asset Allocation	English	Delivered	Iscte
6	David Cândido Ambrósio	Strategic Analysis Under Duopoly Competition: Game Theory Applications and Mathematical Insights	--	Developing	Iscte

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Adriana Costa Ventura	Valuation of spread options	Portuguese	Iscte	2026
2	Mariana Silvina Ariscain Roca	Valuation of Revolut: A Real Option Approach	English	Iscte	2026
3	Rodrigo Mendonça Remédio Rodrigues de Carvalho	Valuation of Galp Energia	English	Iscte	2026
4	Sandro Marcos Fernandes Gaspar	The Kristensen and Mele (2011) approach to approximating derivative prices in continuous-time models.	English	Iscte	2025
5	Francisco Marcos Gonçalves Correia de Andrade Teixeira	The Fundamental Transform Approach of Lewis for Pricing Options	English	Iscte	2025
6	Tiago Miguel Soares Reis Bagorro	.Profit and Loss Attribution and Pricing: A New Framework	Portuguese	Iscte	2025
7	Bruno Xavier Ventura de Matos	Strategic Capacity Investment Under Uncertainty: Mathematical Insights and Practical Applications	English	Iscte	2025
8	Francisco Manuel Pereira Correia de Cardoso Rodrigues	Effects of the Fractional Black-Scholes Model on LEAPS options contracts	English	Iscte	2025
9	Pedro Henrique Andrade Canteiro	Building a profitable Trend Trading System - A technical analysis guide	English	Iscte	2025
10	Beatriz Maurício Arantes Tomé	Impact of Machine Learning on Credit Risk Assessment	Portuguese	Iscte	2024
11	João de Almeida Martins	Finite maturity caps and floors for exchange options on continuous flows.	English	Iscte	2024
12	João Frederico Freitas Silva	Calibrating S&P 500 Index Options Under Alternative Formulations of the Heston (1993) Model	English	Iscte	2024
13	Joana Neves Andrade Silvano	Feed-in tariffs: an attractive tool for investing in green hydrogen projects	English	Iscte	2024
14	Francisco Santos Simões	Testing Alternative Methodologies for Calibrating the Heston Model with Jumps for S&P 500 Index Options	English	Iscte	2024
15	Ana Carolina Neves Teles Evangelista Serrão	Unveiling the Potential: Valuing Onshore and Offshore Wind Energies through Real Options Perspective	English	Iscte	2024
16	Diogo Filipe da Conceição Rolo	How Small Neural Networks can Improve Strategies in Financial Markets	English	Iscte	2024

17	Mariana Fernandes Carvalho	Default risk in housing credit - The case of Portugal	English	Iscte	2024
18	Rita Sofia Marques Pedro	Perpetual Caps and Floors on continuous flows: Applications in interest rates	Portuguese	Iscte	2024
19	Beatriz Maria Ribeiro Ferrão	The impact of the ESG Pillars on the payout policy among G7 countries' firms	English	Iscte	2024
20	Duarte Miguel da Cunha Domingues Amador Marques	Empirical Comparison of S&P 500 Index Options: Black-Scholes-Merton Model and Heston Model	English	Iscte	2023
21	Ana Maria Dias Vicente	A real option approach to evaluate onshore wind energy investments with government incentives: The Portuguese case	English	Iscte	2023
22	João Pedro Rodrigues Soares	Comparison of Black-Scholes and Heston Models	English	Iscte	2023
23	Daniela Fernanda Martinez Vargas	Market-making model analysis in High Frequency Trading for the North American stock market	English	Iscte	2023
24	Raquel Lopes Coutinho	Option pricing using machine learning methods	Portuguese	Iscte	2023
25	Margarida Silva Marques	Real Options Valuation: The Case of Pedestrian Paths in Madeira Island	English	Iscte	2023
26	Diogo Filipe Sousa Vieira	Carbon Hedging	English	Iscte	2023
27	Célia dos Santos Subtil	Public Stimulus to Private Investment and Prevention of Disinvestment: a CEV approach	English	Iscte	2022
28	Yannik Ehlert	Option Valuation with the Heston Model	English	Iscte	2022
29	Ivan Alexandre Costa Guerra	Real options application on innovation projects and R&D	English	Iscte	2022
30	Luís Simão Almeida Ferreira	Exact Monte Carlo sampling of Jump Diffusions	Portuguese	Iscte	2021
31	Rodrigo Sant Ana Lourenço	Structural credit risk models and the determinants of credit default swap spreads	English	Iscte	2021
32	João Seguro Ildefonso	Repeated Richardson Extrapolation and Static Hedging of Barrier Options	English	Iscte	2021
33	Joana Margarida de Sousa Barbosa	Are Structured Products Fairly Priced? ? Barrier Reverse Convertibles and Turbo Warrants in the Swiss Market	English	Iscte	2020

34	Catarina Isabel dos Santos Oliveira	The valuation of structured products in Portugal: What was the impact on the products? pricing after the CMVM?s protocol came into force in 2014?	English	Iscte	2020
35	Hugo António Figueiredo Matias	Volatility Derivatives - Expected Option Returns	English	Iscte	2019
36	Vitor Hugo Ferreira Pinto	Empirical performance of three option pricing models	English	Iscte	2018
37	Carlos Sérgio Serrado Ramos Ricardo	Construção do Novo Edifício Sede do Município de Oeiras. Análise de viabilidade económico-financeira	Portuguese	Iscte	2018
38	Inês Pereira Santos	Structural credit risk models: analysis of listed companies in Portugal	English	Iscte	2018
39	Catarina da Silva Ferro Costa Pereira	Testing High Volatility Expectation Trades on Macroeconomic and Political Events of 2016	English	Iscte	2017
40	André Gonçalo Lopes Fernandes	Structured Products Insights: Pricing reverse convertibles and discount certificates in the german market	English	Iscte	2017
41	Mário Raul Santiago do Céu	Análise da Evolução do Risco de Crédito na Agricultura em Portugal	Portuguese	Iscte	2017
42	Pedro Filipe Botelho Negrão de Sousa	Algorithms for Improving the Efficiency of CEV, CIR and JDCEV Option Pricing Models	English	Iscte	2017
43	Marcelo Bettencourt Santos Nunes Capitão	Análise das Metodologias de Seleção de Projetos de Investimentos das PME	Portuguese	Iscte	2016
44	Svetlana Klimova	Real Options Valuation - Investment Under New Techonological Adoption and Carbon Policy Uncertain: An application to Volkswagen automobile industry	English	Iscte	2016
45	Qi Dong	Credit Risk Measurement of the Listed Companies in China Based on Kmv Model	English	Iscte	2016
46	João Miguel Mendes Carrilho	Stock Market Returns and Football Match Results	English	Iscte	2015
47	Vincent Jean Maurice Mouralis	Commodity Futures in Portfolio Allocation	English	Iscte	2015
48	Antoine Hugo Mairal	Equity-Linked Structured Products: A complex Industry in evolution	English	Iscte	2015
49	Sara Maria Correia Pereira	Pricing of a Credit Default Swap	English	Iscte	2015
50	Carlos António Fernandes Casimiro	Structural Models in Credit Risk	English	Iscte	2015

51	Filipe Luís Abraúl Rosa Gonçalves Pereira	The Kim(1990) American Options Valuation Method: A comparative analysis	English	Iscte	2014
52	Marcelo Gomes Raposo dos Santos Pereira	The Cyclical Behavior of Commodities and their Investment Benefits	English	Iscte	2013
53	Catarina Filipa Lopes Ramos	Measuring Perceived Service Quality at Portuguese Helthcare Centres: The moderating effect of outsourcing a core activity	English	Iscte	2012
54	Ana Cristina dos Santos Oliveira	Avaliação Da Qualidade Percebida Dos Serviços Académicos De Uma Universidade Portuguesa	Portuguese	Iscte	2012
55	Gustavo de Souza Barros	Variable Volatility in Option Pricing	English	Iscte	2012

• M.Sc. Final Projects

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Gonçalo Amaral de Campos Pereira	Equity Valuation: Shell plc	English	Iscte	2025
2	Lamberto Lorini Sgariboldi	Evaluation of the Development of a New Drug: VIR-7831 Case Study	English	Iscte	2021
3	Neuza Carina Pires dos Santos	High-speed railroad between Lisbon and Madrid: yes or no? A real options? view	English	Iscte	2019
4	João Pereira Pedro de Jesus	Caixabank´s Takeover of BPI: The Impact on BPI´s Stock	English	Iscte	2018
5	Diogo Correia Rino	Costly Reversible Disinvestment Option in a Valuation of Renewable Energy case	English	Iscte	2017
6	João Luís Navarro de Castro Correia Botelho	Avaliação de Empresas através de Múltiplos de Mercado - O caso da REN	Portuguese	Iscte	2017
7	Ana Clara de Matos Soares Pereira Jacinto Talefe	Estudo sobre a Eficiência das Carteiras de Investimentos das Seguradoras Vida em Portugal	Portuguese	Iscte	2016
8	João Pedro Robalo Martins	European Inflation-Linked Bonds: An historical overview and the benefits Amid Portfolio Management	English	Iscte	2015
9	Miguel Seixas do Val Ferreira	Decomposition of a Financial Structured Product "Lloyds double up	English	Iscte	2014
10	Carolina Albardeiro Santana	Modelos de Risco de Crédito: Análise de Telecoms Europeias e Bancos Americanos	Portuguese	Iscte	2014

11	Mário António Limede	Modelos de Avaliação de Risco de Crédito - Análise e Aplicação	Portuguese	Iscte	2013
12	Pedro Marzagão Barbuto	LSMC for Pricing American Options under the Heston Model	English	Iscte	2013
13	João de Andrade Dias da Costa	Carbon Markets and Emission Derivaties - pricing of derivatives in the EU ETS	English	Iscte	2012
14	Paulo Fernando Marques Ferreira	Evaluating Investment Opportunities under Different Model Dynamics: Some Managerial Insights	English	Iscte	2012
15	Carla Alexandra Botas Prates	Pricing and Hedging Volatility Options.	--	Iscte	2011
16	Jorge Manuel Duque de Oliveira	Pricing Corporate Debt Risk Under The Cev Model.	English	Iscte	2011

Total Citations

Web of Science®	300
Scopus	244

Publications

- **Scientific Journals**

- Scientific journal paper

1	Glória, C. M., Dias, J. C. & Ruas, J. P. (N/A). Robust strategy for a member of defined contribution pension plan when asset prices can jump. Scandinavian Actuarial Journal, N/A. https://doi.org/10.1080/03461238.2026.2667958 - Times Cited Web of Science®: 1 - Times Cited Google Scholar: 1
2	Dias, J. C., Shackleton, M. B., Correia da Silva, F. & Wojakowski, R. M. (2026). Time integrals under the Black–Scholes–Merton and Margrabe economies. Journal of Futures Markets, 46(7), 1256?1274. https://doi.org/10.1002/fut.70107
3	Dias, J. C., Nunes, J. P. V., Ruas, J. P. & Silva, F. C. da. (2026). Optimal investment decisions with minimum price guarantees under the constant elasticity of variance process. Omega, 143. https://doi.org/10.1016/j.omega.2026.103556
4	Reis, J. M. & Dias, J. C. (2026). Dynamic debt with intensity-based models. Journal of Futures Markets, 46(2), 334?352. https://doi.org/10.1002/fut.70057

5	Taborda, B., Almeida, A. M. de., Dias, J. C., Batista, F. & Ribeiro, R. (2025). SA-MAIS: Hybrid automatic sentiment analyser for stock market. Journal of Information Science, 51(6), 1443?1456. https://doi.org/10.1177/01655515231171361 - Times Cited Web of Science®: 1 - Times Cited Scopus: 1 - Times Cited Google Scholar: 2
6	Dias, J. C., Nunes, J. & Silva, F. (2024). Finite maturity caps and floors on continuous flows under the constant elasticity of variance process. European Journal of Operational Research, 316(1), 361?385. https://doi.org/10.1016/j.ejor.2024.01.039 - Times Cited Web of Science®: 7 - Times Cited Scopus: 6 - Times Cited Google Scholar: 10
7	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. https://doi.org/10.1007/s11147-024-09205-0 - Times Cited Web of Science®: 1 - Times Cited Scopus: 1 - Times Cited Google Scholar: 1
8	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. https://doi.org/10.1007/s11147-023-09199-1 - Times Cited Web of Science®: 4 - Times Cited Scopus: 6 - Times Cited Google Scholar: 8
9	Fernandes, M. C, Dias, J. C. & Nunes, J. (2024). Performance comparison of alternative stochastic volatility models and its determinants in energy futures: COVID19 and Russia–Ukraine conflict features. Journal of Futures Markets, 44(3), 343?383. https://doi.org/10.1002/fut.22469 - Times Cited Web of Science®: 4 - Times Cited Scopus: 4 - Times Cited Google Scholar: 6
10	Dias, J. C., Nunes, J. P. V. & Silva, F. (2024). Novel analytic representations for caps, floors, collars, and exchange options on continuous flows, arbitrage-free relations, and optimal investments. Journal of Futures Markets, 44(12), 1869?1887. https://doi.org/10.1002/fut.22549 - Times Cited Web of Science®: 2 - Times Cited Scopus: 2 - Times Cited Google Scholar: 4
11	Fernandes, M. C, Dutra, T. M., Dias, J. C. & Teixeira, J. C. A. (2023). Modelling output gaps in the Euro Area with structural breaks: The COVID-19 recession. Economic Analysis and Policy, 78, 1046?1058. https://doi.org/10.1016/j.eap.2023.04.036 - Times Cited Web of Science®: 1 - Times Cited Google Scholar: 4
12	Dutra, T. M., Teixeira, J. C. A. & Dias, J. C. (2023). The effect of political institutions on the interplay between banking regulation and banks' risk. Journal of Banking Regulation, N/A. https://doi.org/10.1057/s41261-023-00225-8 - Times Cited Web of Science®: 10 - Times Cited Scopus: 7 - Times Cited Google Scholar: 12

13	Dutra, T. M., Teixeira, J. C. A. & Dias, J. C. (2023). Banking regulation and banks' risk-taking behavior: The role of investors' protection. The Quarterly Review of Economics and Finance, 90, 124?148. https://doi.org/10.1016/j.qref.2023.06.002 - Times Cited Web of Science®: 13 - Times Cited Scopus: 12 - Times Cited Google Scholar: 16
14	Proença, C., Neves, M., Dias, J. C. & Martins, P. (2022). Determinants of sovereign debt ratings in clusters of European countries – effects of the crisis. Journal of Financial Economic Policy, 14(3), 403?427. https://doi.org/10.1108/JFEP-01-2021-0017 - Times Cited Web of Science®: 9 - Times Cited Scopus: 5 - Times Cited Google Scholar: 21
15	Dutra, T. M., Dias, J. C. & Teixeira, J. C. A. (2022). Measuring financial cycles: Empirical evidence for Germany, United Kingdom and United States of America. International Review of Economics and Finance, 79, 599?630. https://doi.org/10.1016/j.iref.2022.02.039 - Times Cited Web of Science®: 7 - Times Cited Scopus: 6 - Times Cited Google Scholar: 13
16	Kravchenko, I., Kravchenko, V. V., Torba, S. M. & Dias, J. C. (2022). Generalized exponential basis for efficient solving of homogeneous diffusion free boundary problems: Russian option pricing. Journal of Mathematical Sciences, 266, 353?377. https://doi.org/10.1007/s10958-022-05890-0 - Times Cited Web of Science®: 1 - Times Cited Scopus: 1 - Times Cited Google Scholar: 8
17	Larguinho, M., Dias, J. C. & Braumann, C. A. (2022). Pricing and hedging bond options and sinking-fund bonds under the CIR model. Quantitative Finance and Economics, 6(1), 1?34. https://doi.org/10.3934/QFE.2022001 - Times Cited Web of Science®: 2 - Times Cited Google Scholar: 2
18	Fernandes, M. C, Dias, J. C. & Nunes, J. (2021). Modeling energy prices under energy transition: A novel stochastic-copula approach. Economic Modelling, 105. https://doi.org/10.1016/j.econmod.2021.105671 - Times Cited Web of Science®: 16 - Times Cited Scopus: 17 - Times Cited Google Scholar: 21
19	Nunes, J., Ruas, J. & Dias, J. C. (2020). Early exercise boundaries for American-style knock-out options. European Journal of Operational Research, 285(2), 753?766. https://doi.org/10.1016/j.ejor.2020.02.006 - Times Cited Web of Science®: 13 - Times Cited Scopus: 10 - Times Cited Google Scholar: 16
20	Dias, J. C., Nunes, J. & Cruz, A. (2020). A note on options and bubbles under the CEV model: Implications for pricing and hedging. Review of Derivatives Research, 23(3), 249?272. https://doi.org/10.1007/s11147-019-09164-x - Times Cited Web of Science®: 10 - Times Cited Scopus: 8 - Times Cited Google Scholar: 14

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22	Cruz, A. & Dias, J. C. (2020). Valuing American-style options under the CEV model: an integral representation based method. Review of Derivatives Research, 23(1), 63?83. https://doi.org/10.1007/s11147-019-09157-w - Times Cited Web of Science®: 6 - Times Cited Scopus: 6 - Times Cited Google Scholar: 11
23	Kravchenko, I., Kravchenko, V. V., Torba, S. M. & Dias, J. C. (2019). Pricing double barrier options on homogeneous diffusions: a Neumann series of Bessel functions representation. International Journal of Theoretical and Applied Finance, 22(6). https://doi.org/10.1142/S0219024919500304 - Times Cited Web of Science®: 1 - Times Cited Scopus: 3 - Times Cited Google Scholar: 3
24	Dias, J. C. & Nunes, J. P. V. (2018). Universal recurrence algorithm for computing Nuttall, generalized Marcum and incomplete Toronto functions and moments of a noncentral x2 random variable. European Journal of Operational Research, 265(2), 559?570. https://doi.org/10.1016/j.ejor.2017.08.002 - Times Cited Web of Science®: 5 - Times Cited Scopus: 3 - Times Cited Google Scholar: 7
25	Cruz, A. & Dias, J. C. (2017). The binomial CEV model and the Greeks. Journal of Futures Markets, 37(1), 90?104. https://doi.org/10.1002/fut.21791 - Times Cited Web of Science®: 7 - Times Cited Scopus: 5 - Times Cited Google Scholar: 8
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27	Dias, J. C., Nunes, J. P. V. & Ruas, J. P. (2015). Pricing and static hedging of european-style double barrier options under the jump to default extended CEV model. Quantitative Finance, 15(12), 1995?2010. https://doi.org/10.1080/14697688.2014.971049 - Times Cited Web of Science®: 21 - Times Cited Scopus: 14 - Times Cited Google Scholar: 25
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32	Dias, J. C. & Nunes, J. P. (2011). Pricing real options under the constant elasticity of variance diffusion. Journal of Futures Markets, 31(3), 230?250. https://doi.org/10.1002/fut.20468 - Times Cited Web of Science®: 38 - Times Cited Scopus: 31 - Times Cited Google Scholar: 54
33	Dias, J. C. & Shackleton, M. B. (2009). Durable vs. disposable equipment choice under interest rate uncertainty. European Journal of Finance, 15(2), 157?167. https://doi.org/10.1080/13518470802560790 - Times Cited Web of Science®: 2 - Times Cited Scopus: 3 - Times Cited Google Scholar: 6

• Books and Book Chapters

- Book author

1	Dias, J. C. (2014). Hysteresis: Types, Applications and Behavior Patterns in Complex Systems. - Times Cited Google Scholar: 1

- Book editor

1	Dias, J. C. (2014). Hysteresis: Types, Applications and Behavior Patterns in Complex Systems. Nova Science Publishers.

- Book chapter

1	Dias, J. C., Larguinho, M. & Braumann, C.A. (2014). Valuation of Bond Options under the CIR Model: Some Computational Remarks. In Pacheco, A., Santos, R., Oliveira, M.R., and Paulino, C.D. (Ed.), New Advances in Statistical Modeling and Applications, Studies in Theoretical and Applied Statistics (pp. 125?133). Springer. - Times Cited Google Scholar: 1
2	Dias, J. C. & Larguinho, M. (2014). Hysteresis Effects and First Passage Time Densities under Alternative Modeling Architecture Assumptions. In Dias, J.C. (Ed.), Hysteresis: Types, Applications and Behavior Patterns in Complex Systems (pp. 1?17). Nova Science Publishers.

3	Dias, J.C., Larguinho, M. & Braumann, C.A. (2012). Absolute Diffusion Process: Sensitivity Measures. Advances in Regression, Survival Analysis, Extreme Values, Markov Processes and Other Statistical Applications, Studies in Theoretical and Applied Statistics (pp. 233?241). Springer. - Times Cited Google Scholar: 1
4	Dias, J.C., Larguinho, M. & Braumann, C.A. (2012). A Note on (Dis)Investment Options and Perpetuities under CIR Interest Rates. Recent Developments in Modeling and Applications in Statistics, Studies in Theoretical and Applied Statistics (pp. 203?211). Springer. https://doi.org/10.1007/978-3-642-32419-2_21 - Times Cited Scopus: 1 - Times Cited Google Scholar: 1

• Conferences/Workshops and Talks

- Talk

1	Glória, C. M., Dias, J. C. & Ruas, J. (2026). Robust Equilibrium Asset and Option Pricing. XIII Bachelier World Congress,. - Times Cited Google Scholar: 1
2	Gaspar, L., Laureano, L., Fernandes, M. C & Dias, J. C. (2025). Modeling the Stochastic Volatility Behavior of Emission Allowances Prices: Evidence from the European Carbon Market Phases. Financial Economics Meeting (FEM 2025),.
3	Nunes, J., Ruas, J. & Dias, J. C. (2025). Unpuzzling Volatility Risk Premiums through the Joint SPX/VIX Smile Calibration. Workshop on Financial Risk with Big Data,.
4	Dias, J. C., Martins, J. & Silva, F. (2025). Finite-Lived Caps and Floors on Continuous Exchange Flows and Inflation-Linked Feed-In Tariff Contracts. 28th International Conference on Real Options,.
5	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,.
6	Barbosa, L., Dias, J. C. & Marques, M. (2024). Subsidies and Sustainable Tourism: Balancing Demand Guarantees With Environmental Damage From Tourism. The 27th Annual International Real Options Conference,.
7	Dias, J. C., Nunes, J. & Silva, F. (2024). Novel Analytic Representations for Caps, Floors and Collars on Continuous Flows, Arbitrage-Free Relations and Optimal Investments. 33rd European Financial Management Association (EFMA),.
8	Dias, J. C. (2023). Caps, Floors and Collars Contractual Agreements and Optimal Investment Decisions. 1st SDE - Stochastic Days Encounters: Applications of Stochastic Differential Equations,.
9	Fernandes, M. C, Dias, J. C. & Nunes, J. (2023). The Behaviour of Stochastic Volatility in Energy Futures Contracts with the COVID- 19 and the Russia–Ukraine Conflict. 12th International Conference of the Financial Engineering and Banking Society,.
10	Dias, J. C., Nunes, J., Ruas, J. & Silva, F. C. (2023). Optimal Investment Decisions with Minimum Price Guarantees under the Constant Elasticity of Variance Process. 26th International Conference on Real Options,.

11	Dias, J. C., Nunes, J., Ruas, J. & Silva, F. C. (2023). Optimal Investment Decisions with Minimum Price Guarantees under the Constant Elasticity of Variance Process. 12th International Conference of the Portuguese Finance Network,.
12	Dias, J. C., Nunes, J. & Silva, F. C. (2022). Finite Maturity Caps and Floors on Continuous Flows under the CEV Process. Informs Annual Meeting,.
13	Dutra, T. M., Teixeira, J. C. A. & Dias, J. C. (2022). Banking Regulation and Banks' Risk-Taking Behavior: The Role of Investors' Protection. 31st European Financial Management Association (EFMA) Conference,.
14	Dutra, T. M., Dias, J. C. & Teixeira, J. C. A. (2022). Measuring Financial Cycles: Empirical Evidence for Germany, United Kingdom and United States of America. 29th Annual Global Finance Conference,.
15	Reis, J. & Dias, J. C. (2022). Dynamic Debt with Intensity Based Models. 29th Annual Global Finance Conference,.
16	Dias, J. C., Nunes, J. & Silva, F. C. (2022). Finite Maturity Caps and Floors on Continuous Flows under the CEV Process. 19th EUROPT Workshop on Advances in Continuous Optimization,.
17	Fernandes, M. C, Dias, J. C. & Nunes, J. (2022). Modeling Energy Futures Prices Under Alternative Time-Varying Volatility Dynamics. 29th Annual Global Finance Conference,.
18	Dutra, T. M., Teixeira, J. C. A. & Dias, J. C. (2022). The Effect of Political Institutions on the Interplay Between Banking Regulation and Banks' Risk. International Society for the Advancement of Financial Economics (ISAFE),. - Times Cited Google Scholar: 1
19	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,.
20	Dutra, T. M., Teixeira, J. C. A. & Dias, J. C. (2021). Banking Regulation and Banks' Risk-Taking Behavior: The Role of Investors' Protection. 11th International Conference of the Portuguese Finance Network,.
21	Fernandes, M. C, Dias, J. C. & Nunes, J. (2021). Modeling Electricity and Natural Gas Prices under the Electrification of Energy Firms. 14th Annual Meeting of the Portuguese Economic Journal,.
22	Fernandes, M. C, Dias, J. C. & Nunes, J. (2021). Modeling Commodity Prices under Alternative Jump Processes and Fat Tails Dynamics. 11th International Conference of the Portuguese Finance Network,.
23	Dias, J. C., Ildefonso, J., Nunes, J. & Ruas, J. (2021). Repeated Richardson Extrapolation and Static Hedging of Barrier Options under the JDCEV Model. 11th International Conference of the Portuguese Finance Network,.
24	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,.
25	Kravchenko, I., Kravchenko, V. V., Torba, S. M. & Dias, J. C. (2019). A Numerical Method Based on Transmutation Operators for (Free) Boundary Problems Arising in Mathematical Finance. XXIV Congresso da Sociedade Portuguesa de Estatística,.
26	Dias, J. C. (2019). A Note on the Loss of the Martingale Property under the CEV Process. XXIV Congresso da Sociedade Portuguesa de Estatística,.

27	Dias, J. C. (2019). A Note on the Loss of the Martingale Property under the CEV Process. VI Workshop on Computational Data Analysis and Numerical Methods,.
28	Dias, J. C., Kravchenko, I. V. , Kravchenko, V. V. & Torba, S. M. (2018). Application of the Transmutation Operators to Parabolic Boundary and Free Boundary Problems. 10th World Congress of the Bachelier Finance Society,.
29	Dias, J. C., Kravchenko, I. V. , Kravchenko, V. V. & Torba, S. M. (2018). Pricing Double Barrier Options on Homogeneous Diffusions: A Neumann Series of Bessel Functions Representation. 10th International Conference of the Portuguese Finance Network,.
30	Dias, J. C., Larguinho, M. & Braumann, C.A. (2018). Entry and Exit Decisions under Uncertainty for a Generalized Class of One-Dimensional Diffusions. 10th International Conference of the Portuguese Finance Network,. - Times Cited Google Scholar: 6
31	Dias, J. C. & Nunes, J. (2018). Valuation of Lookback Options and Turbo Warrants on Defaultable Stocks. 12th Workshop on Statistics, Mathematics and Computation,.
32	Dias, J. C. & Nunes, J. (2018). Valuation of Lookback Options and Turbo Warrants on Defaultable Stocks. 10th International Conference of the Portuguese Finance Network,.
33	Ruas, J., Nunes, J. & Dias, J. C. (2018). Early Exercise Boundaries for American-style Knock-Out Options. 10th World Congress of the Bachelier Finance Society,.
34	Dias, J. C., Kravchenko, I. V. , Kravchenko, V. V. & Torba, S. M. (2018). Generalized Exponential Basis for Efficient Solving of Homogeneous Diffusion Free Boundary Problems: Russian Option Pricing. 10th World Congress of the Bachelier Finance Society,. - Times Cited Google Scholar: 5
35	Dias, J. C., Laureano, L. & Nunes, J. (2017). Corporate Security Valuation under a Barrier Option Framework with State-Dependent Volatility. 5th Paris Financial Management Conference,.
36	Leite, J., Dias, J. C. & Nunes, J. (2017). Computation of Three Discrete Distribution Mixtures of Continuous Distributions: Stability Analysis. 11th International Conference on Computational and Financial Econometrics,.
37	Dias, J. C. & Nunes, J. (2017). Valuation of Lookback Options and Turbo Warrants on Defaultable Stocks. XXIII Congresso da Sociedade Portuguesa de Estatística,.
38	Leite, J., Dias, J. C. & Nunes, J. (2017). Cálculo Computacional de Misturas Discretas de Distribuições Contínuas: Revisão do Método de Benton e Krishnamoorthy. XXIII Congresso da Sociedade Portuguesa de Estatística,.
39	Kravchenko, I. V. , Kravchenko, V. V., Torba, S. M. & Dias, J. C. (2017). Application of the Transmutation Operators to Parabolic Free Boundary Problems. A Numerical Method. INFORMS Annual Meeting,.
40	Proença, C., Dias, J. C. & Neves, E. (2017). Determinants of Sovereign Debt Ratings: Effects of the Crisis. XVI Congresso Internacional de Contabilidade e Auditoria,.
41	Dias, J. C. & Nunes, J. (2017). Valuation of Lookback Options and Turbo Warrants on Defaultable Stocks. 2nd International Conference on Computational Finance,.

42	Dias, J. C., Larguinho, M. & Braumann, C.A. (2016). Pricing and Hedging Bond Options and Sinking-Fund Bonds under the CIR Framework. 23rd International Conference on Forecasting Financial Markets: Advances for Exchange Rates, Interest Rates and Asset Management,.
43	Nunes, J., Dias, J. C. & Ruas, J. (2016). The Early Exercise Boundary under the Jump to Default Extended CEV Model. 9th World Congress of the Bachelier Finance Society,.
44	Dias, J. C. & Nunes, J. (2016). Valuation of Lookback Options and Turbo Warrants on Defaultable Stocks. 9th World Congress of the Bachelier Finance Society,.
45	Dias, J. C., Larguinho, M. & Braumann, C.A. (2015). Entry and Exit Decisions under Output Price Uncertainty: A Generalized Class of One-Dimensional Diffusions. 19th International Conference on Real Options,.
46	Nunes, J., Ruas, J. & Dias, J. C. (2014). Static Hedging and Early Exercise Boundaries for American-style Barrier Options. 8th World Congress of the Bachelier Finance Society,.
47	Dias, J. C., Nunes, J. & Ruas, J. (2014). Pricing and Static Hedging of American-style Double Knock-In Options. Mathematical Finance Workshop: Stochastic Analysis and Numerical Approximations in Mathematical Finance,.
48	Dias, J. C., Nunes, J. & Ruas, J. (2014). Pricing and Static Hedging of European-style Double Barrier Options under the Jump to Default Extended CEV Model. 8th International Conference of the Portuguese Finance Network,.
49	Dias, J.C., Nunes, J.P. & Ruas, J. P. (2013). Pricing and Static Hedging of American Options under the Jump to Default Extended CEV Model. FMA 17th European Conference,.
50	Dias, J.C., Nunes, J.P. & Ruas, J. P. (2013). In-Out Parity Relations and Early Exercise Boundaries for American-Style Barrier Options. FMA 17th European Conference,.
51	Dias, J.C. & Nunes, J.P. (2012). Truncated Moments of a Noncentral ?2 Random Variable: An Extension of the Benton and Krishnamoorthy Approach. XX Congresso da Sociedade Portuguesa de Estatística,.
52	Dias, J.C., Nunes, J.P. & Ruas, J. P. (2012). Pricing and Static Hedging of American Options under the Jump to Default Extended CEV Model. INFORMS Annual Meeting,.
53	Dias, J.C. & Nunes, J.P. (2012). The Valuation of Double Barrier Options under Multifactor Pricing Models. Mathematical Finance Days Conference,.
54	Dias, J.C. & Nunes, J.P. (2012). Pricing Double Barrier Options under the CEV Process: A Speed-Accuracy Comparison of Alternative Methods. 7th World Congress of the Bachelier Finance Society,.
55	Dias, J.C., Larguinho, M. & Braumann, C.A. (2012). Bond Options, Sensitivity Measures, and Sinking-Fund Bonds under the CIR Framework. 7th International Conference of the Portuguese Finance Network,.
56	Dias, J.C. & Nunes, J.P. (2012). The Valuation of Double Barrier Options under Multifactor Pricing Models. 7th International Conference of the Portuguese Finance Network,.
57	Dias, J.C. & Nunes, J.P. (2012). The Valuation of Double Barrier Options under Multifactor Pricing Models. SIAM Conference on Financial Mathematics & Engineering,.
58	Dias, J.C., Larguinho, M. & Braumann, C.A. (2012). Medidas de Sensibilidade para Opções sobre Obrigações sob o Modelo CIR. XX Congresso da Sociedade Portuguesa de Estatística,.

59	Dias, J.C., Larguinho, M. & Braumann, C.A. (2011). Análise da Distribuição Chi-Quadrado Não Central na Avaliação de Opções Europeias num Processo de Difusão CIR. XIX Congresso da Sociedade Portuguesa de Estatística,.
60	Dias, J.C. & Nunes, J.P. (2011). Double Barrier Options Valuation under Multifactor Pricing Models. 21st Annual Derivatives Securities and Risk Management Conference,.
61	Dias, J.C., Larguinho, M. & Braumann, C.A. (2011). Speed and Accuracy Comparison of Noncentral Chi-Square Distribution Methods for Option Pricing and Hedging under the CEV Model. Mathematical Finance Days Conference,. - Times Cited Google Scholar: 2
62	Dias, J.C., Larguinho, M. & Braumann, C.A. (2011). Speed and Accuracy Comparison of Noncentral Chi-Square Distribution Methods for Option Pricing and Hedging under the CEV Model. 18th International Conference on Forecasting Financial Markets: Advances for Exchange Rates, Interest Rates and Asset Management,. - Times Cited Google Scholar: 2
63	Dias, J.C. & Nunes, J.P. (2011). The Valuation of Double Barrier Options under Multifactor Pricing Models. International Conference on Mathematical Finance and Economics,.
64	Dias, J.C., Larguinho, M. & Braumann, C.A. (2011). Valuation of Non-Central Chi-Square Distribution Methods for Options On Zero Coupon Bonds under The CIR Diffusion. 16th Congresso da AECA,.
65	Dias, J.C., Larguinho, M. & Braumann, C.A. (2010). Comparação Numérica de Métodos de Cálculo das Perpetuidades sob a Difusão CIR. XVIII Congresso da Sociedade Portuguesa de Estatística,.
66	Dias, J.C. & Nunes, J.P. (2010). Double Barrier Options Valuation under Multifactor Pricing Models. 6th World Congress of the Bachelier Finance Society,.
67	Dias, J.C., Larguinho, M. & Braumann, C.A. (2010). Speed and Accuracy Comparison of Noncentral Chi-Square Distribution Methods for Option Pricing and Hedging. 6th International Conference of the Portuguese Finance Network,.
68	Dias, J.C., Larguinho, M. & Braumann, C.A. (2009). Processo Estocástico de Difusão Absoluta: Medidas de Sensibilidade. XVII Congresso da Sociedade Portuguesa de Estatística,.
69	Dias, J.C. & Shackleton, M. B (2009). Investment Hysteresis and Hitting Time for Mean-Reverting CIR Diffusions. 13th International Conference on Real Options,.
70	Dias, J.C. & Nunes, J.P. (2008). Pricing Real Options under the CEV Diffusion. 12th International Conference on Real Options,.
71	Dias, J.C. & Nunes, J.P. (2008). Pricing Real Options under the CEV Diffusion. 5th International Conference of the Portuguese Finance Network,.

• Other Publications

- Other publications

1	Taborda, B., de Almeida, A., Dias, J. C., Batista, F. & Ribeiro, R. (2021). Stock Market Tweets Data. IEEE Dataport,. https://doi.org/10.21227/g8vy-5w61

2	Dias, J. C. (2018). Avaliação de opções standard e barreira com o modelo CEV. Boletim da Sociedade Portuguesa de Estatística, Outono, 49?56.
3	Ruas, J., Dias, J. C. & Nunes, J. (2017). Erratum to “Pricing and static hedging of American-style options under the jump to default extended CEV model” (Journal of Banking and Finance (2013) 37(11) (4059–4072) (S0378426613002896) (10.1016/j.jbankfin.2013.07.019)). Journal of Banking and Finance, 81, 20?23. https://doi.org/10.1016/j.jbankfin.2016.04.007

Academic Management Positions

Membro (2026 - 2030)
Unit/Area: Comissão Científica

Director (2026 - 2029)
Unit/Area: Doctorate Degree (PhD) in Finance

Membro (Docente) (2022 - 2026)
Unit/Area: Comissão Científica

Director (2022 - 2026)
Unit/Area: Department of Finance

Presidente (2022 - 2026)
Unit/Area: Comissão Científica

Membro (Docente) (2021 - 2023)
Unit/Area: Comissão Permanente do Conselho Científico

Vice-Presidente (2021 - 2023)
Unit/Area: Conselho Científico

Membro (Docente) (2021 - 2023)
Unit/Area: Plenário do Conselho Científico

Director (2021 - 2022)
Unit/Area: Doctorate Degree (PhD) in Finance

Membro (Docente) (2019 - 2021)
Unit/Area: Comissão Permanente do Conselho Científico

Membro (Docente) (2019 - 2021)
Unit/Area: Plenário do Conselho Científico

Director (2019 - 2021)
Unit/Area: Doctorate Degree (PhD) in Finance

Membro (2018 - 2022)
Unit/Area: Comissão Científica

Membro (Docente) (2018 - 2022)
Unit/Area: Plenário da Comissão Científica

Membro (Docente) (2018 - 2022)
Unit/Area: Comissão Científica

Director (2017 - 2019)
Unit/Area: Doctorate Degree (PhD) in Finance

Director (2015 - 2017)
Unit/Area: Doctorate Degree (PhD) in Finance

Director (2015) Unit/Area: Master Degree in Finance
Membro (2014 - 2018) Unit/Area: Comissão Científica
Membro (Docente) (2014 - 2018) Unit/Area: Comissão Científica
Membro (Docente) (2014 - 2018) Unit/Area: Plenário da Comissão Científica
Director (2013 - 2015) Unit/Area: Master Degree in Finance

Scientific Editing/Reviewing Activities

Type of Activity	Journal Title	ISSN/Quartile	Period	Language
Scientific journal editor	Review of Derivatives Research		Since 2025	English
Member of scientific journal editing staff	Coimbra Business Review		--	English
Member of scientific journal editing staff	Journal of Finance and Economics		--	English