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Curriculum

José Dias Curto is full professor at Instituto Universitário de Lisboa (ISCTE-IUL Business School, Quantitative Methods Department) and investigator at Business Research Unit (BRU-IUL), Lisboa, Portugal. He earned his PhD in Quantitative Methods for Management from the Instituto Universitário de Lisboa (ISCTE-IUL), MA in Management from Instituto Universitário de Lisboa (ISCTE-IUL) and Bachelor's degree in Economics from Instituto Superior de Economia, Portugal. His primary research focuses statistics and econometrics with applications to finance, accounting and economics. List of journals where he published: Research in International Business and Finance, Journal of Business Ethics, Annals of Economics and Finance, Economic Computation and Economic Cybernetics Studies and Research Journal, Review of Quantitative Finance and Accounting, Journal of Applied Statistics, Journal of International Financial Markets Institutions & Money, Statistical Papers, International Statistical Review, European Accounting Review, Australian Accounting Review.

Research Interests

Econometrics

Statistics

Academic Qualifications

University/Institution	Type	Degree	Period
ISCTE-IUL - Instituto Superior Ciências Trabalho e da Empresa	PhD	Gestão	2003
ISCTE-IUL - Instituto Superior Ciências Trabalho e da Empresa	M.Sc.	Ciências Empresariais	1992
Instituto Superior de Economia e Gestão - UTL	Licenciante	Economia	1988

Other Professional Activities

Period	Activity Type	Activity Description	More Info URL
2020	Coordination of executive education programs	PÓS-GRADUAÇÃO EM AUDITORIA OROC - OCAM (MAPUTO) - Matemáticas Financeiras e Métodos Quantitativos	--
2020	Coordination of executive education programs	OROC - DATA SCIENCE E AUDIT ANALYTICS com aplicações em Excel e R.	--
2020	Expert participation in other institutions	Elaboração do Exame nacional para ROC - OROC	--

Teaching Activities

Teaching Year	Sem.	Course Name	Degree(s)	Coord
2026/2027	2º	Macro-Econometrics II	Master Degree in Monetary and Financial Economics;	Yes
2026/2027	2º	Advanced Econometrics II	Doctorate Degree (PhD) in Economics; Doctorate Degree (PhD) in Finance;	Yes
2026/2027	2º	Data Analytics for Accounting	Master Degree in Accounting and Management Control;	Yes
2026/2027	1º	Statistical Methods	Doctorate Degree (PhD) in Management;	Yes
2026/2027	1º	Data Analysis in Marketing	Bachelor Degree in Marketing Management;	Yes
2026/2027	1º	Data Analysis, Modelling and Research	Master Degree in Business Administration;	Yes
2026/2027	1º	Quantitative Methods for Finance	Master Degree in Finance;	Yes

2025/2026	2°	Macro-Econometrics II	Master Degree in Monetary and Financial Economics;	Yes
2025/2026	2°	Advanced Econometrics II	Doctorate Degree (PhD) in Economics; Doctorate Degree (PhD) in Finance;	Yes
2025/2026	2°	Data Analytics for Accounting	Master Degree in Accounting and Management Control;	Yes
2025/2026	2°	Data Analytics for Accounting and Finance	Post Graduation Program in Applied Accounting and Finance;	Yes
2025/2026	2°	Data Analysis for Business	Post Graduation Program in Business Management;	Yes
2025/2026	2°	Volatility	Other programme in Applied Online Financial Markets: Creation and Management of Portfolios.;	Yes
2025/2026	2°	Analytics Para Cadeia De Abastecimento	Other programme in Applied Online Post Graduate Logistics and Supply Chain Management;	Yes
2025/2026	2°	Information management Artificial Intelligence - Big Data and Small Data	Other programme in Advanced Program in Applied Artificial Intelligence for Management;	Yes
2025/2026	1°	Statistical Methods	Doctorate Degree (PhD) in Management;	Yes
2025/2026	1°	Research and Data Analysis	Post Graduation Program in Business Administration - EMBA;	Yes
2025/2026	1°	Volatility	Other programme in Applied Online Financial Markets: Creation and Management of Portfolios.;	Yes
2025/2026	1°	Analytics Para Cadeia De Abastecimento	Other programme in Applied Online Post Graduate Logistics and Supply Chain Management;	Yes
2025/2026	1°	Information management Artificial Intelligence - Big Data and Small Data	Other programme in Advanced Program in Applied Artificial Intelligence for Management;	Yes
2025/2026	1°	Data Analysis, Modelling and Research	Master Degree in Business Administration;	Yes
2025/2026	1°	Quantitative Methods for Finance	Master Degree in Finance;	Yes
2024/2025	2°	Macro-Econometrics II	Master Degree in Monetary and Financial Economics;	Yes
2024/2025	2°	Applied Statistics	Post Graduation Program in Management for Healthcare Professionals;	Yes
2024/2025	2°	Advanced Econometrics II	Doctorate Degree (PhD) in Economics; Doctorate Degree (PhD) in Finance;	Yes
2024/2025	2°	Data Analytics for Accounting	Master Degree in Accounting and Management Control;	Yes

2024/2025	2°	Data Analytics for Accounting and Finance	Post Graduation Program in Applied Accounting and Finance;	Yes
2024/2025	2°	Data Analysis for Business	Post Graduation Program in Business Management;	Yes
2024/2025	2°	Volatility	Other programme in Applied Online Financial Markets: Creation and Management of Portfolios.;	Yes
2024/2025	2°	Analytics Para Cadeia De Abastecimento	Other programme in Applied Online Post Graduate Logistics and Supply Chain Management;	Yes
2024/2025	2°	Information management Artificial Intelligence - Big Data and Small Data	Other programme in Advanced Program in Applied Artificial Intelligence for Managementt;	Yes
2024/2025	1°	Statistical Methods	Doctorate Degree (PhD) in Management;	Yes
2024/2025	1°	Research and Data Analysis	Post Graduation Program in Business Administration - EMBA;	Yes
2024/2025	1°	Data Science for Finance	Post Graduation Program in Financial Markets and Risk Management;	No
2024/2025	1°	Market risks and interest rates		No
2024/2025	1°	Volatility	Other programme in Applied Online Financial Markets: Creation and Management of Portfolios.;	Yes
2024/2025	1°	Analytics Para Cadeia De Abastecimento	Other programme in Applied Online Post Graduate Logistics and Supply Chain Management;	Yes
2024/2025	1°	Information management Artificial Intelligence - Big Data and Small Data	Other programme in Advanced Program in Applied Artificial Intelligence for Managementt;	Yes
2024/2025	1°	Data Analysis, Modelling and Research	Master Degree in Business Administration;	Yes
2024/2025	1°	Quantitative Methods for Finance	Master Degree in Finance;	Yes
2023/2024	2°	Macro-Econometrics II	Master Degree in Monetary and Financial Economics;	Yes
2023/2024	2°	Financial Data: Modelling and Analysis		Yes
2023/2024	2°	Applied Statistics	Post Graduation Program in Management for Healthcare Professionals;	Yes
2023/2024	2°	Information and Data Analysis		Yes
2023/2024	2°	Research and Data Analysis	Post Graduation Program in Business Administration - EMBA;	No

2023/2024	2º	Advanced Econometrics II	Doctorate Degree (PhD) in Economics; Doctorate Degree (PhD) in Finance;	Yes
2023/2024	2º	Data Analytics for Accounting and Finance	Post Graduation Program in Applied Accounting and Finance;	Yes
2023/2024	2º	Analytics Para Cadeia De Abastecimento	Other programme in Applied Online Post Graduate Logistics and Supply Chain Management;	Yes
2023/2024	2º	Information management Artificial Intelligence - Big Data and Small Data	Other programme in Advanced Program in Applied Artificial Intelligence for Management;	Yes
2023/2024	1º	Statistical Methods	Doctorate Degree (PhD) in Management;	Yes
2023/2024	1º	Fundamentals of Quantitative Methods	Institutional Degree in ISCTE Business School;	Yes
2023/2024	1º	Volatility	Other programme in Applied Online Financial Markets: Creation and Management of Portfolios.;	Yes
2023/2024	1º	Analytics Para Cadeia De Abastecimento	Other programme in Applied Online Post Graduate Logistics and Supply Chain Management;	Yes
2023/2024	1º	Data Analysis, Modelling and Research	Master Degree in Business Administration;	Yes
2023/2024	1º	Quantitative Methods for Finance	Master Degree in Finance;	Yes
2022/2023	2º	Macro-Econometrics II	Master Degree in Monetary and Financial Economics;	Yes
2022/2023	2º	Financial Data: Modelling and Analysis		Yes
2022/2023	2º	Applied Statistics	Post Graduation Program in Management for Healthcare Professionals;	Yes
2022/2023	2º	Information and Data Analysis		Yes
2022/2023	2º	Information and Data Analysis		Yes
2022/2023	2º	Information and Data Analysis		Yes
2022/2023	2º	Advanced Econometrics II	Doctorate Degree (PhD) in Economics; Doctorate Degree (PhD) in Finance;	Yes
2022/2023	2º	Data Analytics for Accounting and Finance	Post Graduation Program in Applied Accounting and Finance;	Yes
2022/2023	2º	Analytics Para Cadeia De Abastecimento	Other programme in Applied Online Post Graduate Logistics and Supply Chain Management;	Yes

2022/2023	1º	Statistical Methods	Doctorate Degree (PhD) in Management;	Yes
2022/2023	1º	Fundamentals of Quantitative Methods	Institutional Degree in ISCTE Business School;	Yes
2022/2023	1º	Econometric Methods I	Master Degree in Political Economy; Master Degree in Economics;	Yes
2022/2023	1º	Analytics Para Cadeia De Abastecimento	Other programme in Applied Online Post Graduate Logistics and Supply Chain Management;	Yes
2022/2023	1º	Data Analysis, Modelling and Research	Master Degree in Business Administration;	Yes
2022/2023	1º	Quantitative Methods for Finance	Master Degree in Finance;	Yes
2021/2022	2º	Macro-Econometrics II	Master Degree in Monetary and Financial Economics;	Yes
2021/2022	2º	Financial Data: Modelling and Analysis	Bachelor Degree in Finance and Accounting;	Yes
2021/2022	2º	Applied Statistics	Post Graduation Program in Management for Healthcare Professionals;	Yes
2021/2022	2º	Information and Data Analysis		Yes
2021/2022	2º	Information and Data Analysis		Yes
2021/2022	2º	Information and Data Analysis		Yes
2021/2022	2º	Advanced Econometrics II	Doctorate Degree (PhD) in Economics; Doctorate Degree (PhD) in Finance;	Yes
2021/2022	2º	Analytics Para Cadeia De Abastecimento	Other programme in Applied Online Post Graduate Logistics and Supply Chain Management;	Yes
2021/2022	2º	Quantitative Methods Applied to Management		Yes
2021/2022	1º	Statistical Methods	Doctorate Degree (PhD) in Management;	Yes
2021/2022	1º	Research and Data Analysis	Post Graduation Program in Business Administration - EMBA;	Yes
2021/2022	1º	Fundamentals of Quantitative Methods	Institutional Degree in ISCTE Business School;	Yes
2021/2022	1º	Econometric Methods I	Master Degree in Political Economy; Master Degree in Economics;	Yes
2021/2022	1º	Analytics Para Cadeia De Abastecimento	Other programme in Applied Online Post Graduate Logistics and Supply Chain Management;	Yes

2021/2022	1°	Data Analysis, Modelling and Research	Master Degree in Business Administration;	Yes
2021/2022	1°	Quantitative Methods for Finance	Master Degree in Finance;	Yes
2020/2021	2°	Financial Data: Modelling and Analysis	Bachelor Degree in Finance and Accounting;	Yes
2020/2021	2°	Applied Statistics	Post Graduation Program in Management for Healthcare Professionals;	Yes
2020/2021	2°	Information and Data Analysis		Yes
2020/2021	2°	Information and Data Analysis		Yes
2020/2021	2°	Research and Data Analysis	Post Graduation Program in Business Administration - EMBA;	Yes
2020/2021	2°	Advanced Econometrics II	Doctorate Degree (PhD) in Economics; Doctorate Degree (PhD) in Finance;	Yes
2020/2021	2°	Analytics Para Cadeia De Abastecimento	Other programme in Applied Online Post Graduate Logistics and Supply Chain Management;	Yes
2020/2021	2°	Forecasting Methods		Yes
2020/2021	1°	Statistical Methods	Doctorate Degree (PhD) in Management;	Yes
2020/2021	1°	Research and Data Analysis	Post Graduation Program in Business Administration - EMBA;	Yes
2020/2021	1°	Fundamentals of Quantitative Methods	Institutional Degree in ISCTE Business School;	Yes
2020/2021	1°	Data Analysis Fundamentals	Post Graduation Program in Business Management;	Yes
2020/2021	1°	Analytics Para Cadeia De Abastecimento	Other programme in Applied Online Post Graduate Logistics and Supply Chain Management;	Yes
2020/2021	1°	Data Analysis, Modelling and Research	Master Degree in Business Administration;	Yes
2020/2021	1°	Quantitative Methods for Finance	Master Degree in Finance;	Yes
2019/2020	2°	Financial Data: Modelling and Analysis	Bachelor Degree in Finance and Accounting;	Yes
2019/2020	2°	Applied Statistics	Post Graduation Program in Management for Healthcare Professionals;	Yes
2019/2020	2°	Information and Data Analysis		Yes

2019/2020	2º	Information and Data Analysis		Yes
2019/2020	2º	Research and Data Analysis	Post Graduation Program in Business Administration - EMBA;	Yes
2019/2020	2º	Advanced Econometrics II	Doctorate Degree (PhD) in Economics; Doctorate Degree (PhD) in Finance;	Yes
2019/2020	2º	Forecasting Methods		Yes
2019/2020	1º	Statistical Methods	Doctorate Degree (PhD) in Management;	Yes
2019/2020	1º	Fundamentals of Quantitative Methods	Institutional Degree in ISCTE Business School;	Yes
2019/2020	1º	Análise De Dados - Métodos Quantitativos		Yes
2019/2020	1º	Data Analysis, Modelling and Research	Master Degree in Business Administration;	Yes
2019/2020	1º	Quantitative Methods for Finance	Master Degree in Finance;	Yes
2019/2020	1º	Internationalisation and Development - Level B		No
2018/2019	1º	Data Analysis for Management		No

Supervisions

• Ph.D. Thesis - Ongoing

	Student Name	Title/Topic	Language	Status	Institution
1	António Manuel Sarmento Batista	Credit Scoring. Uma metodologia de gestão para a prevenção e redução do crédito malparado	Portuguese	Developing	Iscte
2	Rafica Abdulrazac	Análise das Relações Comerciais Bilaterais entre Moçambique e África do Sul com Aplicação do Modelo ARDL	Portuguese	Developing	Iscte
3	Gonçalo Nuno Rosado Morais	Applications of Stable Modeling to Multivariate Assets Returns Distributions	English	Developing	Iscte
4	Ricardo Jorge Alves Santos	Automated business Problem-solving methodology	English	Developing	Iscte

5	Ricardo Manuel Freitas de Sousa	Predicting Recidivism: A Machine Learning Approach	English	Developing	Iscte
6	Chen Jisheng	The Impact of Technological Innovation on the Firm Value of Chinese Listed Semiconductor Companies in the Context of China-US Competition	English	Developing	Iscte
7	Diogo Filipe Cabaço de Almeida	Change for Growth: Strategies for SMEs to implement trend-driven innovation in core products.	English	Developing	Iscte

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Pedro Miguel Barreirão Ferreira	Empirical Essays on Portfolio Management	English	Iscte	2022
2	Pedro Nogueira Serrasqueiro	Essays on the Estimation of Distribution Moments	English	Iscte	2022
3	Susana Maria Teixeira da Silva	Divulgação de informação sobre as actividades de I&D: O caso de Países com níveis elevados de I&D	Portuguese	Iscte	2020
4	Pedro Miguel Pires Cardoso Ribeiro	Essays on financial stability and market integration	--	Iscte	2015
5	Pedro Nuno Coelho Palhão Bicho Pardal	Competitive harm and segment reporting under IFRS 8: evidence from European Union listed firms	--	Iscte	2015
6	Maria Iolanda Macamo Wane	--	Portuguese	Iscte	2013
7	Joaquim António Martins Ferrão	--	English	Iscte	2013
8	Maria Iolanda Macamo Wane	O papel da Corporate Governance no desempenho das empresas do Estado em Moçambique	Portuguese	Iscte	2013
9	Joaquim António Martins Ferrão	Low leverage policy: Factors that may influence debt-equity choices	English	Iscte	2013
10	Sónia Margarida Ricardo Bentes	Sobre a medição da volatilidade nos mercados bolsistas internacionais: Evidencia dos países do G7	Portuguese	Iscte	2010
11	Carlos Pedro dos Santos Gonçalves	Contributos para os fundamentos categoriais da matemática do risco	Portuguese	Iscte	2010

12	Graça Maria do Carmo Azevedo	O Impacte da Norma Internacional de Contabilidade N° 41 ?agricultura? no Normativo Contabilístico Português ? Sector Vitivinícola	Portuguese	Iscte	2006
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• M.Sc. Dissertations

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Francisco Biscaya Cardoso	European Banks Cost of Equity - Panel Data Approach	English	Iscte	2025
2	Nonó Romente Damedú	Monetary policies	Portuguese	Iscte	2025
3	Alexandre Antunes Rodrigues	Revenue Forecasting for the "Magnificent Seven": Accuracy Comparison Between ANN, Prophet, and Traditional Econometric Models	English	Iscte	2025
4	Margarida Martins Pinto	Error Estimation: A New Approach in Auditing	English	Iscte	2024
5	Susana Cristina Teixeira Jorge	The Person with Type 2 Diabetes Mellitus: Disease Control, Therapeutic Adherence, and Adverse Events Associated with Non-Insulin Therapy.	Portuguese	Iscte	2024
6	Francisca Ferreira Neca	How to split the coefficient of determination: an application to economic growth in the U.S.	English	Iscte	2024
7	Rodrigo Baggi Prieto Alvarez	Volatility of Interest Rates After Covid-19: A Multivariate GARCH Analysis for the US Economy	English	Iscte	2024
8	Adriana Lourenço Calado Gomes Santo	Structural Breaks: Testing and Applications in Finance	English	Iscte	2023
9	Afonso Amado dos Santos Pinto	Predicting stock price direction using machine learning models	English	Iscte	2022
10	Bernardo Rodrigues Marques	Volatility and Spillover Effects in Stock Markets - A Multivariate GARCH Approach	English	Iscte	2022
11	Maria Luísa Pinto Basto Pereira de Lacerda	Forecasting Tourism Flow for a Strategic Management in Portugal: Exploring Machine Learning Methodologies	Portuguese	Iscte	2022
12	Bernardo Maria Marçal Grilo de Sousa Pereira	Forecasting Model Development and Application in the Aviation Industry	English	Iscte	2022
13	Ricardo Filipe Leal Correia	AUTOGARCH: AN R PACKAGE TO AUTOMATICALLY ESTIMATE AND SELECT GARCH MODELS	English	Iscte	2021

14	Francisco da Silva Antunes	Dynamics in Stock Return Volatility and Spillover Effects: Does Firm Size Matter?	English	Iscte	2021
15	Pedro Miguel Machado Fernandes	Does the number of RobinHood's subscribers influence the stock prices?	English	Iscte	2021
16	Gonçalo Miguel Costa Duro	Modelling Daily Volatility with External Regressors	English	Iscte	2021
17	Tomás Miguel da Luz Correia Soares de Oliveira	How currency crises impact on stock markets	English	Iscte	2020
18	Miguel Filipe Ramalho	The Impact of Trump's Tariff Announcements on the World Financial Markets	English	Iscte	2020
19	Ersin Hasanbas	Markovian Model for Forecasting Financial Time Series	English	Iscte	2020
20	Hristiyan-Alekzandar Krastanov Rodrigues	Exchange Rates Volatility Modelling	English	Iscte	2020
21	Duarte Saldanha Vieira	Is Gold a Hedge and/or a Safe Haven? An empirical examination of European Equity and Bond markets from the Euro's introduction to the COVID-19 pandemic outbreak	English	Iscte	2020
22	Beatriz Franco Paralta da Silva Freire	The relationship between firm size and volatility of stock returns	English	Iscte	2020
23	Sara Raquel Borges Guerreiro	The cost of equity of eurozone Banks before and after the crisis of 2008: CAPM and Panel Data approach	English	Iscte	2020
24	Luís Gil Miguéns Cardoso	Financial Time Series Forecasting using Artificial Neural Networks	English	Iscte	2020
25	Svyatoslav Kovalchuk	The Asymmetry Effect on Volatility during the Global Financial Crisis	English	Iscte	2019
26	André Tiago Torres Lopes Magone	Como é que os Anúncios dos Resultados Impacta o Preço das Ações Faang	English	Iscte	2019
27	Inês Alexandra Guerra Tomé	The Green Twist in the Bond Market - A Performance Analysis of Green and Conventional Indices	English	Iscte	2019
28	Yuliya Bilka	HOW STOCK SHORT SELLING IMPACTS THE STOCK MARKETS: EVIDENCE FROM NASDAQ-100	English	Iscte	2019
29	Teresa Maria Pinto Caldeira	The News Impact Curve: An analysis of dollar denominated credit markets	English	Iscte	2019

30	Mariana de Sousa Magalhães Asseiceiro	Risco e Rendibilidade de Índices de Mercados de Capitais: Uma aplicação empírica	English	Iscte	2019
31	André Luiz Fernandes Mascarenhas	Health Self-Management Operator: The Case Assistance Box of Banco do Brasil Employees - CASSI	Portuguese	Iscte	2019
32	Fábio André Pereira Luís	From Classical Regression Analysis to Qualitative Analysis: A Share Price fsQCA Empirical Application.	English	Iscte	2019
33	André Gil Cardeira Martins	Time Series Forecast and Anomaly Detection at Scale applied to Business Metrics in an ERP Environment	English	Iscte	2019
34	Diana Patrícia Correia Batista	CAPM: An application to the Portuguese companies in the retail sector	English	Iscte	2019
35	Tânia Kadima Magalhães Ferreira	Resource-Based Vision in the Management of Self-Management Health Operators: Need for Sustainability	Portuguese	Iscte	2019
36	Michal Hasmuklal Maganlal	Exchange Rates: ARMA-GARCH Modelling	Portuguese	Iscte	2019
37	Fei Lin	VOLATILITY MODELING BASED ON GARCH-SKEWED- T-TYPE MODELS FOR CHINESE STOCK MARKET	English	Iscte	2019
38	Igor Neves Mendes	Modelling the Term Structure of Interest Rates for Three European Countries	English	Iscte	2018
39	Francesca Minglino	Missing Data in Time Series: Analysis, Model and Software Application	English	Iscte	2018
40	Pedro Miguel dos Santos Silva	Stress Tests on European Banks: Determinants of Banking Failure	English	Iscte	2018
41	João Manuel Garcia Faustino	Data Science - The state of the art	English	Iscte	2017
42	Bárbara da Silva Rosa Nunes	Virtual Currency: A cointegration analysis between bitcoin prices and economic and financial data	English	Iscte	2017
43	André Barreto das Neves de Almeida Braga	Herd Behavior and Market Efficiency: Evidence from the portuguese stock exchange	English	Iscte	2016
44	André Cardoso Dias	Live Betting Markets Efficiency: The NBA case	English	Iscte	2016
45	Bima Al Hussien	Impact of Fossil-Fuel Subsidy Removal to the Indonesia Stock Market	English	Iscte	2016

46	Wang Xiaoya	Meta-Analysis and Systematic Review on Epidemiology of Healthcare-Associated Infection in Developing Countries - A case study in a chinese hospital	English	Iscte	2015
47	João Miguel Mendes Carrilho	Stock Market Returns and Football Match Results	English	Iscte	2015
48	Joana Isabel Duarte Mouro Franco Teixeira	Multivariate GARCH Modelling for European Banking and Portuguese Firms	English	Iscte	2014
49	José Carlos Ruivo Rodrigues	The Determinants of Portuguese Salaries	English	Iscte	2014
50	Aurélia Pregnotato	The role of Emotional Intelligence in Career Success: A Case Study of Investments Banks in Luxembourg	English	Iscte	2014
51	Ana Filipa Roussado Silva	Bankruptcy Forecasting Models Civil Construction	English	Iscte	2014
52	Ricardo Jorge Santos Alves	Information Value of Eu-Wide Stress Tests: How did the market react to stress test results?	English	Iscte	2013
53	Ana Catarina Laureano Pereira Tomé	The Impact of Macroeconomic Variables on the Used Cars Sale Price	English	Iscte	2013
54	Filipe Miguel Azevedo Lima	The Impact of the International Crisis on the Day-of-the-Week Effect	English	Iscte	2013
55	Vânia Gomes de Carvalho Gramaça da Silva	Interbank Payment Flows in Portugal: An empirical analysis	English	Iscte	2013
56	Nuno Henrique Rodam Palma de Oliveira Silva	Forecasting Stock Returns Out-Of-Sample: How deeply can we Trust our predictors?	English	Iscte	2013
57	Leonardo José Mattos Sultani	Aplicação do Modelo TDABC à Supervisão do Mercado de Valores Mobiliário Brasileiro.	Portuguese	Iscte	2009

• M.Sc. Final Projects

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Rodrigo Alves Pinto Silveira Pinheiro	The brilliancy of the trivial many	English	Iscte	2024
2	Maria Flor Vicente Antunes	Human Resource Management Practices and High Performance Teams	Portuguese	Iscte	2018
3	João Maria Telles Moniz Côrte-Real	Forecasting Football Outcomes to Invest in Betting Markets	English	Iscte	2018

4	Frederico Augusto Fogolin Pereira	The impact of Brazilian Crisis on Export and Non-Export Stocks	English	Iscte	2017
5	Pedro José Batista Janeiro	Plano de Negócios: Agricultura Terra Forte - Produção de Amêndoa	Portuguese	Iscte	2016
6	Joana Filipa Alarico dos Santos Belfo	Reparte de Revistas Especializadas com Auxílio da Aplicação de Métodos de Previsão	Portuguese	Iscte	2016
7	Samuel Duarte de Jesus Domingos	Previsão de Vendas de Máquinas de Fitness Segmento Premium	Portuguese	Iscte	2015
8	João António dos Santos Tomé Reis Magalhães	Previsão de Vendas de Vinhos no Grande Consumo	Portuguese	Iscte	2015
9	Frederico Freire de Barbosa Bacelar de Meireles	Qual o Impacto do Serviço M40 no Mercado das Telecomunicações e na Liderança da PT?	Portuguese	Iscte	2015
10	Rodrigo Augusto Neves de Matos Duque	Return co-Movements and Volatility Spillovers Across United States of America and Euro Area Stock Markets	English	Iscte	2015
11	Tiago Miguel Costa Rodrigues	Technical Analysis a New Look at an Old Indicator: The Parabolic Stop-and-Reversal	English	Iscte	2015
12	Pedro Miguel Mateus Dias Quinaz	Prudential Regulation in an Artificial Banking System	English	Iscte	2015
13	Miguel Novais Machado Pessoa Jorge	Correlation Levels Among Flow and Well-Being in a Portuguese Retail Company	English	Iscte	2014
14	Andreia Cardoso Pereira Pimpão	A Importância da Comunicação Interna numa Empresa- Aplicada ao caso TIMWE	Portuguese	Iscte	2013
15	Cilénia Lima Borges	The Role of Cultural Tourism in Seasonality Reduction: The case of Cape Verde	English	Iscte	2013
16	Telma Carina Santos Cabral	Credit Spreads Determinants in Portugal. Na empirical analysis of the main drivers of spreads to non-financial organizations	English	Iscte	2013
17	Pedro Filipe Colaço Luís	Previsão de Vendas da Gama de Emergência LED da ETAP. Schröder	Portuguese	Iscte	2013
18	Magda Inês Pereira Ventura	How the European Policy Changes Affect the U.S. Stock Market - The importance of elections and the ECB's monetary policy	English	Iscte	2013
19	Ricardo Miguel Borges Matias	A Comparison About the Predictive Ability of FCGARCH, Facing Egarch and GJR	English	Iscte	2012

20	Mónica Filipa Moreira da Silva	Cointegration Analysis - Gilt-Equity Yield Ratio in Pigs and Germany	English	Iscte	2012
21	Gonçalo Alexandre Pedroso Duarte	The Culture as Executive Pay Determinant and the Pay-For-Performance Effectiveness in Portugal	English	Iscte	2012
22	Diogo André Pedroso Patão	Technical Analysis - New Insights about MACD Indicator	English	Iscte	2012
23	Paulo José Ribeiro Gonçalves	The Role of Macroeconomics in the Portuguese Stock Market	English	Iscte	2012
24	Miguel Garcia Mamede	Previsão de Vendas na Distribuição de Produtos Percíveis	Portuguese	Iscte	2012
25	Joana Bruno Vieira	Modelling Volatility: Na assessment of the value at risk approach	English	Iscte	2012
26	João Pedro Mealha Sardinha	Drivers of the PIIGS' Stock Market Returns: A Microeconomic approach	English	Iscte	2012
27	António Pedro Cardoso da Costa	How the Major Capital Markets Interact in the World: A var approach	English	Iscte	2012
28	Jamila Bárbara Madeira e Madeira	O Impacte dos Mercados de Capitais na Evolução dos Determinantes Sóciopolíticos	Portuguese	Iscte	2011
29	Patrícia Afonso Correia Vargas Tavares	Impacto da Política Monetária nas Principais Variáveis Macroeconómicas em Portugal	Portuguese	Iscte	2011
30	Catarina Alexandra Marques Vital	Socially Responsible Investment: A comparison Between the performance of sustainable and traditional indexes.	--	Iscte	2011
31	José Alberto Simões Salgado	What Best Predicts Realized and Implied Volatility: GARCH, GJR or FCGARCH?	--	Iscte	2011
32	Pedro Nogueira Serrasqueiro	Realized Volatility: Assessing the predictive accuracy of parametric volatility models.	--	Iscte	2011
33	Josué de Sousa e Silva	How to Deal With Extreme Observations in Empirical Finance: Na Application to Capital Markets.	--	Iscte	2011
34	Sebastian Enrique Alvarez Banda	--	--	Iscte	2011
35	Tânia Cristina Dinis Marques e Silva	--	--	Iscte	2011
36	Marta João Veríssimo de Azevedo	Inter-Store Externalities and the Efficient Allocation of a Commercial Center Space.	English	Iscte	2011

37	Sara Alexandra Martins Mouralinho	A Performance de Modelos Alternativos da Estimação do Value-at-Risk.	Portuguese	Iscte	2010
38	Félix Henrique António Lopes	Web 2.0 - Social Media Plan.	Portuguese	Iscte	2010
39	Vasco Nelson Fernandes Urbano	Análise do Efeito Halloween nos mercados de Acções durante os últimos 20 anos.	Portuguese	Iscte	2009

Total Citations

Web of Science®	1582
Scopus	1422

Publications

• Scientific Journals

- Scientific journal paper

1	Esperança, J., Paz, F., Curto, J. & Ferreira, F. (N/A). Determinants of prosocial crowdlending success. Annals of Operations Research. N/A - Times Cited Google Scholar: 1
2	Curto, J. (2023). Confidence intervals for means and variances of nonnormal distributions. Communications in Statistics-Simulation and Computation. 52 (9), 4414-4430 - Times Cited Web of Science®: 5 - Times Cited Scopus: 6
3	Vieira, D. S., Carvalho, P. V., Curto, J. & Laureano, L. (2023). Gold's hedging and safe haven properties for European stock and bond markets. Resources Policy. 85 - Times Cited Web of Science®: 14 - Times Cited Scopus: 16 - Times Cited Google Scholar: 24
4	Carvalho, P. V., Curto, J. D. & Primor, R. (2022). Macroeconomic determinants of credit risk: evidence from the Eurozone. International Journal of Finance and Economics. 27 (2), 2054-2072 - Times Cited Web of Science®: 22 - Times Cited Scopus: 16 - Times Cited Google Scholar: 34
5	Curto, J. (2022). Averages: There is still something to learn. Computational Economics. 60 (2), 755-779 - Times Cited Web of Science®: 3 - Times Cited Scopus: 2
6	Ramos, F.R., Lacerda, L. & Curto, J. (2022). Modeling and forecasting tourism flow in Portugal: Perspectives for a strategic management. European Journal of Applied Business and Management. Special Issue, 17-37 - Times Cited Google Scholar: 2

7	<p>Curto, J. & Serrasqueiro, P. (2022). Averaging financial ratios. <i>Finance Research Letters</i>. 48</p> <p>- Times Cited Web of Science®: 4</p> <p>- Times Cited Scopus: 5</p>
8	<p>Curto, J. & Serrasqueiro, P. (2022). The impact of COVID-19 on S&P500 sector indices and FATANG stocks volatility: An expanded APARCH model. <i>Finance Research Letters</i>. 46</p> <p>- Times Cited Web of Science®: 41</p> <p>- Times Cited Scopus: 42</p>
9	<p>Curto, J. (2021). COVID-19 in 38 countries: A structural breaks approach. <i>International Journal of Ecological Economics and Statistics</i>. 42 (2), 14-32</p>
10	<p>Curto, J. (2021). To keep faith with homoskedasticity or to go back to heteroskedasticity? The case of FATANG stocks. <i>Nonlinear Dynamics</i>. 104 (4), 4117-4147</p> <p>- Times Cited Web of Science®: 7</p> <p>- Times Cited Scopus: 6</p>
11	<p>Paiva, I. S., Lourenço, I. C. & Curto, J. D. (2019). Earnings management in family versus non-family firms: the influence of analyst coverage. <i>Revista Española de Financiación y Contabilidad - Spanish Journal of Finance and Accounting</i> . 48 (2), 113-133</p> <p>- Times Cited Web of Science®: 45</p> <p>- Times Cited Scopus: 43</p> <p>- Times Cited Google Scholar: 79</p>
12	<p>Oliveira, L., Salen, T., Curto, J. D. & Ferreira, N. (2019). Market timing and selectivity: an empirical investigation of European mutual fund performance. <i>International Journal of Economics and Finance</i>. 11 (2)</p> <p>- Times Cited Web of Science®: 7</p>
13	<p>Curto, J. D., Falcão, P. F. & Braga, A. A. (2018). Herd behaviour and market efficiency: evidence from the Iberian stock exchanges. <i>Journal of Advanced Studies in Finance</i>. 8 (2), 81-93</p> <p>- Times Cited Google Scholar: 6</p>
14	<p>Falcão, P. F., Cunha, M. P., Curto, J. & Oliveira, F. (2018). A inteligência emocional e o desempenho dos colaboradores: estudo empírico numa instituição financeira. <i>Revista de Gestão dos Países de Língua Portuguesa</i>. 17 (3), 18-34</p> <p>- Times Cited Google Scholar: 7</p>
15	<p>Lourenço, I., Branco, M. C. & Curto, J. D. (2018). Timely reporting and family ownership: the Portuguese case. <i>Meditari Accountancy Research</i>. 26 (1), 170-192</p> <p>- Times Cited Scopus: 9</p> <p>- Times Cited Google Scholar: 28</p>
16	<p>Falcão, P. F., Pina e Cunha, M., Curto, J. D. & Oliveira, F. (2018). A inteligência emocional e o desempenho dos colaboradores: Estudo empírico numa instituição financeira. <i>Revista de Gestão dos Países de Língua Portuguesa</i>. 17 (3), 18-34</p> <p>- Times Cited Google Scholar: 7</p>
17	<p>Curto, J. D., Oliveira, L. & Matilde, A. R. (2018). The Halloween effect in European equity mutual funds. <i>The Open Journal of Economics and Finance</i>. 2, 20-35</p>
18	<p>Ribeiro, P. P. & Curto, J. D. (2017). How do zero-coupon inflation swaps predict inflation rates in the euro area? Evidence of efficiency and accuracy on 1-year contracts. <i>Empirical Economics</i>. 54 (4), 1451-1475</p> <p>- Times Cited Web of Science®: 4</p> <p>- Times Cited Scopus: 4</p>

19	Ribeiro, P. P., Cermeño, R. & Curto, J. D. (2017). Sovereign bond markets and financial volatility dynamics: Panel-GARCH evidence for six euro area countries. <i>Finance Research Letters</i> . 21, 107-114 - Times Cited Web of Science®: 22 - Times Cited Scopus: 24
20	Ribeiro, P. P. & Curto, J. D. (2017). Volatility spillover effects in interbank money markets. <i>Review of World Economics</i> . 153 (1), 105-136 - Times Cited Web of Science®: 8 - Times Cited Scopus: 8
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23	Quinaz, P. D. & Curto, J. D. (2016). Prudential regulation in an artificial banking system. <i>Economics: the Open-Access, Open Assessment E-Journal</i> . 10, 1-54 - Times Cited Web of Science®: 1 - Times Cited Scopus: 2
24	Lourenço, I. C., Callen, J. L., Branco, M. C. & Curto, J. (2014). The value relevance of reputation for sustainability leadership. <i>Journal of Business Ethics</i> . 119 (1), 17-28 - Times Cited Web of Science®: 204 - Times Cited Scopus: 175 - Times Cited Google Scholar: 416
25	Curto, J. D. & Vital, C. (2014). Socially responsible investment: a comparison between the performance of sustainable and traditional stock indexes. <i>Journal of Reviews on Global Economics</i> . 3, 349-363
26	Curto, J. & Pinto, J. (2014). The explanatory power tests: R-square based analysis. <i>Advances in Computer Science and Engineering</i> . 12 (1), 31-60
27	Curto, J. & Marques, J (2013). How the U.S. capital markets volatility interacts with economic growth. <i>Annals of Economics and Finance</i> . 14 (2), 419-450 - Times Cited Web of Science®: 3 - Times Cited Scopus: 4
28	Silva, S. M. T., Morais, A. I. & Curto, J. (2013). Disclosure of R&D activities. <i>Global Business Perspectives</i> . 1 (4), 391-417
29	Oliveira, L., Curto, J. D. & Nunes, J. P. (2012). The determinants of sovereign credit spread changes in the Euro-zone. <i>Journal of International Financial Markets, Institutions & Money</i> . 22 (2), 278-304 - Times Cited Web of Science®: 76 - Times Cited Scopus: 64
30	Lourenço, I., Branco, M., Curto, J. & Eugénio, T. (2012). How does the market value corporate sustainability performance?. <i>Journal of Business Ethics</i> . 108 (4), 417-428 - Times Cited Web of Science®: 285 - Times Cited Scopus: 252 - Times Cited Google Scholar: 594

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32	<p>Lourenço, I., Fernandes, S. & Curto, J. (2012). How does the market view interests in jointly controlled entities?. <i>Revista Española de Financiación y Contabilidad - Spanish Journal of Finance and Accounting</i> . 41 (153), 119-142</p> <p>- Times Cited Web of Science®: 7</p> <p>- Times Cited Scopus: 6</p> <p>- Times Cited Google Scholar: 20</p>
33	<p>Curto, J., Pinto, J., Morais, A. & Lourenço, I. (2011). The heteroskedasticity-consistent covariance estimator in accounting. <i>Review of Quantitative Finance and Accounting</i>. 37 (4), 427-449</p> <p>- Times Cited Web of Science®: 3</p> <p>- Times Cited Scopus: 5</p> <p>- Times Cited Google Scholar: 13</p>
34	<p>Curto, J. & Adragao, T. (2011). Ankle - Brachial Index, vascular calcifications and mortality in dialysis patients. <i>Nephrology Dialysis and Transplantation</i>. 27 (1), 318-325</p> <p>- Times Cited Web of Science®: 106</p> <p>- Times Cited Scopus: 102</p>
35	<p>Damian, D. S., Curto, J. D. & Pinto, J. C. (2011). The impact of anchor stores on the performance of shopping centres: the case of Sonae Sierra. <i>International Journal of Retail & Distribution Management</i>. 39 (6), 456-475</p> <p>- Times Cited Scopus: 27</p>
36	<p>Curto, J. D. & Pinto, J. C. (2011). The corrected VIF (CVIF). <i>Journal of Applied Statistics</i>. 38 (7), 1499-1507</p> <p>- Times Cited Web of Science®: 150</p> <p>- Times Cited Scopus: 132</p>
37	<p>Pinto, J., Ferreira da Silva, A. & Curto, J. (2010). Determinant values in the medical act of prescribing in the Portuguese context. <i>Journal of Medical Marketing</i>. 10 (3), 213-230</p> <p>- Times Cited Scopus: 6</p>
38	<p>Duarte, C., Esperança, J., Curto, J. D., Santos, M-C. & Carapeto, M. (2010). The determinants of gender pay gap in Portuguese private firms. <i>Gender in Management: An International Journal</i>. 25 (6), 438-461</p> <p>- Times Cited Scopus: 5</p> <p>- Times Cited Google Scholar: 17</p>
39	<p>Curto, J. & Pinto, J. (2010). A P-norm diagnostic on influential observations. <i>Portuguese Journal of Quantitative Methods</i>. 1 (1), 25-30</p>
40	<p>Duarte, C., Esperança, J., Curto, J. & Santos, M. (2010). Desmistificação do diferencial de remunerações nas empresas. A segregação como verdadeira determinante. <i>ALCANCE</i>. 17 (4), 383-400</p> <p>- Times Cited Google Scholar: 1</p>
41	<p>Lourenço, I. & Curto, J. (2010). Determinants of the accounting choice between alternative reporting methods for interests in jointly controlled entities. <i>European Accounting Review</i>. 19 (4), 739-773</p> <p>- Times Cited Web of Science®: 27</p> <p>- Times Cited Scopus: 16</p> <p>- Times Cited Google Scholar: 73</p>

42	<p>Morais, A. I. & Curto, J. D. (2009). Mandatory adoption of iasb standards: value relevance and country-specific factors. <i>Australian Accounting Review</i>. 19 (2), 128-143</p> <p>- Times Cited Web of Science®: 46</p> <p>- Times Cited Scopus: 33</p>
43	<p>Curto, J. D., Tomás, J. A. & Pinto, J. C. (2009). A new approach to bad news effects on volatility: the Multiple-Sign-Volume sensitive regime EGARCH model (MSV-EGARCH). <i>Portuguese Economic Journal</i>. 8 (1), 23-36</p> <p>- Times Cited Web of Science®: 4</p> <p>- Times Cited Scopus: 2</p>
44	<p>Curto, J., Pinto, J. C. & Tavares, G. N. (2009). Modeling stock markets' volatility using GARCH models with normal, Student's t and stable Paretian distributions. <i>Statistical Papers</i>. 50 (2), 311-321</p> <p>- Times Cited Web of Science®: 48</p> <p>- Times Cited Scopus: 38</p>
45	<p>Adragao, T., Pires, A., Birne, R., Curto, J. D., Lucas, C., Gonçalves, M....Negrão, A. P. (2009). A plain X-ray vascular calcification score is associated with arterial stiffness and mortality in dialysis patients. <i>Nephrology Dialysis and Transplantation</i>. 24 (3), 997-1002</p> <p>- Times Cited Web of Science®: 93</p> <p>- Times Cited Scopus: 91</p>
46	<p>Curto, J. & Pinto, J. (2009). The coefficient of variation asymptotic in case of non-iid random variables. <i>Journal of Applied Statistics</i>. 36 (1-2), 21-32</p> <p>- Times Cited Web of Science®: 66</p> <p>- Times Cited Scopus: 63</p>
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49	<p>Pinto, J. C. & Curto, J. D. (2007). The organizational configuration concept as a contribution to the performance explanation: the case of the pharmaceutical industry in Portugal. <i>European Management Journal</i>. 25 (1), 60-78</p> <p>- Times Cited Scopus: 18</p>
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51	<p>Duarte, C., Esperança, J. P. & Curto, J. D. (2007). Determinantes da remuneração nas empresas portuguesas . <i>Revista Portuguesa e Brasileira de Gestão</i>. 6 (3), 62-80</p> <p>- Times Cited Google Scholar: 3</p>
52	<p>Curto, J. & Pinto, J. (2006). The generalized method of moments: an application to the sharpe ratio. <i>Temas em Métodos Quantitativos</i>. 5, 119-132</p>
53	<p>Duarte, C. M. C., Esperança, J. P. & Curto, J. D. (2006). Determinantes da remuneração variável nas empresas portuguesas. <i>ALCANCE</i>. 13 (3), 329-353</p> <p>- Times Cited Google Scholar: 6</p>

54	Curto, J. D., Pinto, J. C. & Fernandes, J. E. (2006). Word equity markets: a new approach for segmentation. Finance a Úver – Czech Journal of Economics and Finance. 56 (7-8), 344-360
55	Curto, J., Reis, E. & Esperança, J. P. (2003). Stable paretian distributions: an unconditional model for PSI20, DAX and DJIA indexes. Revista de Mercados e Activos Financeiros. 5 (1), 5-18 - Times Cited Google Scholar: 5

• Books and Book Chapters

- Book author

1	Pinto, J. & Curto, J. (2014). estatística para economia e gestão. Lisboa . sílabo.
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- Book chapter

1	Lourenço, I., Branco, M. & Curto, J. (2015). Do IFRS Matter in Emerging Countries? An exploratory analysis of Brazilian Firms. In Standardization of Financial Reporting and Accounting in Latin American Countries.: IGI-Global. - Times Cited Scopus: 2 - Times Cited Google Scholar: 16
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• Conferences/Workshops and Talks

- Publication in conference proceedings

1	Baggi Alvarez, R., Curto, J. & Bravo, J. M. (2025). Volatility of Interest Rates in the U.S. After Covid-19: A Multivariate GARCH Analysis. In 9th International Conference on Advanced Research in Business, Management and Economics (ICABME).
2	Lourenço, I., Fernandes, S., Branco, M. C. & Curto, J. D. (2018). Determinants of the classification of the share of profit or loss of equity investments. In VIII Encuentro de la Asociación Española de Contabilidad y Administración de Empresas.: Asociación Española de Contabilidad y Administración de Empresas. - Times Cited Google Scholar: 1
3	Nyama, J., Lourenço, I. & Curto, J. (2017). The valuation relevance of credit ratings: empirical evidence from financial institutions around the world. In 40th European Accounting Association Annual Congress. Valencia
4	Lourenço, I., Branco, M. & Curto, J. (2014). Do IFRS Matter in Emerging Countries? An Exploratory Analysis of Brazilian Firms. In Annual Congress of the University of Saint Paul (Brazilian Day - International Journal of Accounting). São Paulo
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6	Lourenço, I., Branco, M. & Curto, J. (2012). Timely Reporting and Family Ownership: the Portuguese case. In EAR Conference on "Accounting and Reporting in Family Firms", . (pp. 0-0). Milão - Times Cited Google Scholar: 1
7	Paiva, I., Lourenço, I. & Curto, J. (2011). Accounting Quality of IFRS numbers: The effect of insider ownership, firm-level characteristics and capital markets environment. In British Accounting and Finance Association Annual Conference . Aston

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10	Lourenço, I., Branco, M., Eugénio, T. & Curto, J. (2011). How Does the Market Value Corporate Sustainability Performance. In ENROAC Annual Congress. (pp. 0-0). Lisboa
11	Santos, M-C., Curto, J., Esperança, J., Duarte, C. & Carapeto, M. (2010). The Fable Paradigm of the Gender Pay Gap: Evidence from Portuguese Private Firms. In Proceedings da XX JLEGC- Jornadas Luso Espanholas de Cestão Científica, pp. 68, 4 a 5 de Fevereiro, IPS, Setúbal. (pp. 68-0). Setubal, Portugal
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13	Lourenço, I., Fernandes, S. & Curto, J. (2010). How Does the Market View Interests in Jointly Controlled Entities?. In Annual Congress of the European Accounting Association. Istanbul
14	Santos, M-C., Curto, J., Duarte, C., Carapeto, M. & Esperança, J. (2009). Gender Pay Disparity in Portuguese Firms: Towards the Crackling of the Glass Ceiling?. In Proceedings of the 6th Biennial International Interdisciplinary Conference, GWO-Gender Work and Organization Conference, pp. 120, June 21st ? 23rd. (pp. 0-0).
15	Lourenço, I. & Curto, J. (2009). The Level of Shareholder Protection and the Value Relevance of Accounting Numbers: evidence from the European Union before and after IFRS. In Annual Conference of the Accounting Section of the German Academic Association for Business Research. Munich
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17	Lourenço, I. & Curto, J. (2009). The Level of Shareholder Protection and the Value Relevance of Accounting Numbers: evidence from the European Union before and after IFRS. In Mid-Year Conference of the International Section of the American Accounting Association. St. Pete Beach, Florida, USA - Times Cited Google Scholar: 24
18	Santos, M-C., Duarte, C., Curto, J. & Esperança, J. (2008). Does Inequity and Segregation Subsist in Pay Policies? The Evidence from Portugal. In Proceedings of the Academy of Management, 2008 Annual Meeting, edited by George T. Solomon, George Washington University, pp. 319 , August 8-13, Anaheim, California. (pp. 0-0). Anaheim, California. : edited by George T. Solomon, George Washington University.
19	Lourenço, I. & Curto, J. (2008). Does a Weak Shareholder Protection Limit the Impact of the Adoption of IFRS in the Value Relevance of Accounting Numbers? Evidence from the European Union. In Annual Congress of the European Accounting Association. Rotterdam
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22	Santos, M-C., Curto, J., Esperança, J. & Duarte, C. (2008). Determinants of Remuneration by Gender and Gender Pay Gap within Firms. In Proceedings do 19th Annual Congress of the International Association for Business and Society (IABS), pp. 17, June 26th ? 29th, Tampere, Finlândia. (pp. 17-0). Tampere, Finlândia
23	Lourenço, I. & Curto, J. (2007). Investment Properties Measured by the Fair Value Model: association with share prices,. In Annual Congress of the European Accounting Association. Lisbon
24	Lourenço, I. & Curto, J. (2006). Determinants of the Change of the Reporting Method for Interests in Jointly Controlled Entities. In Annual Congress of the European Accounting Association. Dublin
25	Lourenço, I. & Curto, J. (2006). The Usefulness of Alternative Reporting Methods For Interests In Jointly Controlled Entities: Evidence From UK Listed Companies. In Annual Congress of the European Accounting Association. Dublin
26	Lourenço, I. & Curto, J. (2005). The Usefulness of Alternative Reporting Methods For Interests In Jointly Controlled Entities: Evidence From UK Listed Companies. In Annual Congress of the Centre for International Education and Research, Niagara University. Niagara

- Talk

1	Paiva, I., Grave, M., Curto, J. & Peixinho, R. (2025). Board Characteristics and ESGReporting: An Empirical Study. 28th ABMC.
2	Paiva, I., Grave, M., Curto, J. & Peixinho, R. (2025). Board characteristics and esg reporting: an empirical study. 13th Portuguese Finance Conference.
3	Margarida Grave De Almeida, Paiva, I., Rúben M.T. Peixinho & Curto, J. (2024). Impact of board characteristics on environmental, social and governance disclosure: a UK study. International Conference of Sustainable Finance.
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5	Grave, M., Paiva, I. & Curto, J. (2023). Impact of board characteristics on environmental, social and governance disclosure: A UK study. 45 EAA Annual Congress.
6	Lacerda, L., Ramos, F.R. & Curto, J. (2022). Modelação e Previsão do 'novo' fluxo de Turismo em Portugal: perspectivar uma gestão estratégica. International Conference on Applied Business and Management (ICABM2022).
7	Paiva, I., Lourenço, I. & Curto, J. (2021). Earnings Management in Family versus Non-family Firms: the influence of analyst coverage. Seminário de Pesquisa de Doutoramento/Mestrado em Administração e Controladoria.
8	Paiva, I., Lourenço, I. & Curto, J. (2019). Earnings Management in Family versus non-Family Firms: the Influence of Analyst Coverage. BRU-iscte Research Seminar.
9	Lourenço, I., Fernandes, S., Branco, M. & Curto, J. (2018). Determinants of the Classification of the Share of Profit or Loss of Equity Investments. IV Conference on Accounting and Governance.

10	Pereira, Ivo, Esperança, J. & Curto, J. (2017). CEO Compensation around the World . XIII I - Iberiam International Business Conference.
11	Lourenço, I., Branco, M. & Curto, J. (2014). Do IFRS Matter in Emerging Countries? An Exploratory Analysis of Brazilian Firms. Annual Congress of the University of Saint Paul (Brazilian Day - International Journal of Accounting).
12	Vânia, S., Laureano, L. & Curto, J. (2013). Interbank payment flows in Portugal: an empirical analysis. 5th International IFABS Conference.
13	Susana, MTS, Morais, A. I. & Curto, J. (2013). IAS38 - Divulgação de informação das actividades de I&D: caso de países com elevados níveis de I&D. XXIII Jornadas Hispano-Lusas de Gestión Científica.
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15	Pereira, Ivo, Esperança, J. & Curto, J. (2012). CEO Compensation around the World . IV Encontro Luso-Brasileiro de Estratégia e I Congresso Ibero- Americano de Estratégia.
16	Lourenço, I., Jeffrey Callen, Branco, M. & Curto, J. (2012). The relative value relevance of sustainable firms accounting measures. European Accounting Association Annual Congress.
17	Paiva, I., Lourenço, I. & Curto, J. (2011). Accounting Quality in European Union after IFRS adoption: The effect of insider ownership, firm-level characteristics and capital markets environment. European Accounting Association Annual Congress.
18	Paiva, I., Lourenço, I. & Curto, J. (2011). Accounting Quality of IFRS numbers: The effect of insider ownership, firm-level characteristics and capital markets environment. European Network for Research in Organisational Accounting Change.
19	Paiva, I., Lourenço, I. & Curto, J. (2011). Accounting Quality of IFRS numbers: The effect of insider ownership, firm-level characteristics and capital markets environment. British Accounting and Finance Association Annual Conference .
20	Lourenço, I., Branco, M., Eugénio, T. & Curto, J. (2011). How Does the Market Value Corporate Sustainability Performance. CSEAR France Congress on Social and Environmental Accounting Research.
21	Lourenço, I., Branco, M., Eugénio, T. & Curto, J. (2011). How Does the Market Value Corporate Sustainability Performance. ENROAC Annual conference.
22	Lourenço, I., Callen, J., Branco, M. & Curto, J. (2011). The Relative Value Relevance of Sustainable Firms Accounting Measures. Financial Reporting and Business Communication Research Unit 15th Annual Conference. 0-0
23	Lourenço, I., Fernandes, S. & Curto, J. (2010). How Does the Market View Interests in Jointly Controlled Entities?. Annual Congress of the European Accounting Association.
24	Lourenço, I. & Curto, J. (2009). The Level of Shareholder Protection and the Value Relevance of Accounting Numbers: evidence from the European Union before and after IFRS. Annual Conference of the Accounting Section of the German Academic Association for Business Research.

25	Lourenço, I. & Curto, J. (2009). Determinants of the Accounting Choice between Alternative Reporting Methods for Interests in Jointly Controlled Entities. Mid-Year Conference of the International Section of the American Accounting Association.
26	Lourenço, I. & Curto, J. (2009). The Level of Shareholder Protection and the Value Relevance of Accounting Numbers: evidence from the European Union before and after IFRS. Mid-Year Conference of the International Section of the American Accounting Association.
27	Lourenço, I. & Curto, J. (2008). Does a Weak Shareholder Protection Limit the Impact of the Adoption of IFRS in the Value Relevance of Accounting Numbers? Evidence from the European Union. Annual Congress of the European Accounting Association.
28	Lourenço, I. & Curto, J. (2008). Does a Weak Shareholder Protection Limit the Impact of the Adoption of IFRS in the Value Relevance of Accounting Numbers? Evidence from the European Union. Annual Conference of the American Accounting Association.
29	Lourenço, I. & Curto, J. (2007). Investment Properties Measured by the Fair Value Model: association with share prices. Annual Congress of the European Accounting Association.
30	Lourenço, I. & Curto, J. (2006). Determinants of the Change of the Reporting Method for Interests in Jointly Controlled Entities. Annual Congress of the European Accounting Association.
31	Lourenço, I. & Curto, J. (2006). The Usefulness of Alternative Reporting Methods For Interests In Jointly Controlled Entities: Evidence From UK Listed Companies. Annual Congress of the European Accounting Association.
32	Lourenço, I. & Curto, J. (2005). The Usefulness of Alternative Reporting Methods For Interests In Jointly Controlled Entities: Evidence From UK Listed Companies. Annual Congress of the Centre for International Education and Research.

- Conference paper not in proceedings

1	Baggi Alvarez, R., Curto, J. & Bravo, J. M. (2025). Volatility of Interest Rates in the U.S. After Covid-19: A Multivariate GARCH Analysis. 14th International Conference of the Financial Engineering and Banking Society (FEBS).
2	Grave, M., Paiva, I. & Curto, J. (2023). Impact of board characteristics on environmental, social and governance disclosure: A UK study. 45 EAA Annual Congress.

• Other Publications

- Non-peer-reviewed papers

1	Silva, S. M. T., Susana, MTS, Morais, A. & Curto, J. (2013). Disclosure of R&D activities.
2	Curto, J., Pinto, J., Morais, A. & Lourenço, I. (2010). The heteroskedasticity-consistent covariance estimator in accounting.
3	Morais, A. & Curto, J. (2008). Accounting quality and the adoption of IASB standards: portuguese evidence.

4	Morais, A. & Curto, J. (2008). Accounting quality and the adoption of IASB standards: portuguese evidence. - Times Cited Web of Science®: 71
5	Duarte, C., Duarte, C., Esperança, J. & Curto, J. (2007). Determinantes da remuneração nas empresas portuguesas.
6	Curto, J. & Gervais, Raymond R. (2002). A dinâmica demográfica de Luanda no contexto do tráfico de escravos do Atlântico Sul, 1781-1844.

- Other publications

1	Curto, J. D., Oliveira, L. & Matilde, A. R. (2017). The halloween effect in european equity mutual funds. The Open Journal of Economics and Finance. 1, 1-16
2	Curto, J. & Pinto, J. (2008). Correction note on new multicollinearity indicators. International Statistical Review. 76 (2), 298-299

Research Projects

Project Title	Role in Project	Partners	Period
Corporate Governance in Medium Income Countries: The Case of Portugal	Researcher	BRU-Iscte	2007 - 2011

Academic Management Positions

Membro (2022 - 2026) Unit/Area: Comissão Científica
Director (2015 - 2017) Unit/Area: Master Degree in Management
Membro (Docente) (2014 - 2018) Unit/Area: Plenário da Comissão Científica
Membro (2014 - 2018) Unit/Area: Comissão Científica
Director (2013 - 2015) Unit/Area: Master Degree in Management
Director (2011 - 2013) Unit/Area: Master Degree in Management
Director (2010 - 2011) Unit/Area: Master Degree in Management