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Research Interests

Mercados Financeiros, Gestão de Risco de Mercado, Gestão de Risco Taxa de Juro, Derivados Financeiros

Academic Qualifications

University/Institution	Type	Degree	Period
ISCTE-IUL - Instituto Superior Ciências Trabalho e da Empresa	PhD	Gestão	2007
ISCTE-IUL - Instituto Superior Ciências Trabalho e da Empresa	M.Sc.	Finanças	2002
Instituto Superior de Economia e Gestão - UTL	Licenciante	Economia	1990

Other Professional Activities

Period	Activity Type	Activity Description	More Info URL
2018 - 2020	Documented continuing professional education experiences	Formador na Nova-IMS em programas de formação profissional e executive masters	--
2002 - 2015	Documented continuing professional education experiences	Formador do CEMAF/ISCTE e INDEG/ISCTE	--
2001 - 2014	Consulting activities	CEMAF/INDEG Consultor Sénior	--
1991 - 2000	Sustained professional work	Bolsa de Valores de Lisboa - Técnico Superior e Coordenador-Área de Estudos e Mercados	--
1988 - 1991	Sustained professional work	Montepio Geral-Caixa Económica de Lisboa - Técnico Superior Departamento Financeiro - Planeamento e Controlo de Gestão Técnico	--

Teaching Activities

Teaching Year	Sem.	Course Name	Degree(s)	Coord
2024/2025	2º	Corporate Finance	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2024/2025	2º	Financial Assets Management	Institutional Degree in ISCTE Business School;	Yes
2024/2025	1º	Corporate Finance	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2024/2025	1º	Financial Assets Management	Institutional Degree in ISCTE Business School;	Yes
2023/2024	2º	Corporate Finance	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2023/2024	2º	Financial Assets Management	Institutional Degree in ISCTE Business School;	Yes
2023/2024	1º	Corporate Finance	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2023/2024	1º	Financial Assets Management	Institutional Degree in ISCTE Business School;	Yes
2022/2023	2º	Corporate Finance	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2022/2023	2º	Financial Assets Management	Institutional Degree in ISCTE Business School;	Yes

2022/2023	1°	Corporate Finance	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2022/2023	1°	Financial Assets Management	Institutional Degree in ISCTE Business School;	Yes
2021/2022	2°	Corporate Finance	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2021/2022	2°	Financial Assets Management	Institutional Degree in ISCTE Business School;	Yes
2021/2022	1°	Corporate Finance	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2021/2022	1°	Financial Assets Management	Institutional Degree in ISCTE Business School;	Yes
2020/2021	2°	Investments	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	No
2020/2021	2°	Corporate Finance	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2020/2021	2°	Financial Assets Management	Institutional Degree in ISCTE Business School;	Yes
2020/2021	1°	Corporate Finance	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2020/2021	1°	Financial Assets Management	Institutional Degree in ISCTE Business School;	Yes
2019/2020	2°	Investments	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	No
2019/2020	2°	Corporate Finance	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2019/2020	2°	Financial Assets Management	Institutional Degree in ISCTE Business School;	Yes
2019/2020	1°	Corporate Finance	Bachelor Degree in Finance and Accounting; Bachelor Degree in Management;	Yes
2019/2020	1°	Financial Assets Management	Institutional Degree in ISCTE Business School;	Yes

Supervisions

- **Ph.D. Thesis**
- **Concluded**

	Student Name	Title/Topic	Language	Institution	Concluding Year
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1	Pedro Miguel Barreirão Ferreira	Empirical Essays on Portfolio Management	English	ISCTE-IUL	2022
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• M.Sc. Dissertations

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	João Pedro e Sousa e Brito Tapada	The Impact of Political Events on the Portuguese Stock Market	English	ISCTE-IUL	2022
2	Maria Isabel Pessoa Jorge de Oudinot Larcher	Determinantes dos Spreads de Crédito Soberanos nos Países Periféricos da Zona Euro	Portuguese	ISCTE-IUL	2017
3	Luis Miguel Gonçalves Oliveira Palma Carlos	Predicting Successful per Reorganizations - Testing the applicability of Altman Z-Score on Portuguese Companies	English	ISCTE-IUL	2017
4	José Pedro Figueiredo de Magalhães	Countercyclical Capital Buffer	English	ISCTE-IUL	2017
5	Cláudia Patrícia Gonçalves Simões	Empirical Essays on Portolio Immunization	--	ISCTE-IUL	2017
6	Safiya Ahmad	The impact of Hedging on a Portuguese Non-Financial Firm	English	ISCTE-IUL	2017
7	Tomás Coutinho Grosso de Oliveira Salen	Market Timing and Selectivity: Na Empirical Investigation of European Mutual Fund Performance	English	ISCTE-IUL	2016
8	Marta Sofia Pepe Ferreira	Decomposição da Cross-Sectional Volatility no Mercado de Ações Português	Portuguese	ISCTE-IUL	2016
9	Punit Limji Panchá	Financiamento através do Crédito Comercial: Evidência nas (Maiores e Melhores) PME Portuguesas	Portuguese	ISCTE-IUL	2016
10	Pedro Manuel de Sousa Carita	A importância da literacia financeira nas decisões de investimento	Portuguese	ISCTE-IUL	2016
11	João Pedro Martelo Ramos	Tracking Ability of Global Emerging Markets Exchange Traded Funds	English	ISCTE-IUL	2015
12	Ana Rita dos Santos Matilde	The Hadloven Effect in European Evisy Mutual Funds	English	ISCTE-IUL	2014
13	Carolina Maria Henriques Neves Vieira	Consistência da Performance dos Fundos de Gestão Ativa de Ações Europeias	Portuguese	ISCTE-IUL	2014
14	João Paulo Matos Heitor Canas	Imunização do Risco de Taxa de Juro: Um ensaio com obrigações do tesouro português	Portuguese	ISCTE-IUL	2013

15	Cláudia Sofia Gouveia Fonseca	Gestão Activa Versus Gestão Passiva: Análise Comparativa da Performance dos Exchange Traded Funds	Portuguese	ISCTE-IUL	2012
16	Ana Alexandra Afonso Martins	Eficiência dos Mercados Accionistas Europeus - Efeito Dia-da-Semana	Portuguese	ISCTE-IUL	2012
17	Marta Rodrigues da Silva Martins de Paula	Impacto da Crise Sub-Prime no Sector Bancário Português.	Portuguese	ISCTE-IUL	2009

• M.Sc. Final Projects

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Luís Gonçalo Baptista Pires	The Impact of Negative Interest Rates on a Firm's Financing Costs	English	ISCTE-IUL	2019
2	Tiago Manuel Sousa Oliveirinha	Interest Rate Swaps: Practical Issues, Corporate use and Regulation	English	ISCTE-IUL	2017
3	Ana Sofia Rodrigues Matos	Evaluation of EGF: A privatization case	English	ISCTE-IUL	2013
4	Pedro Miguel Gião Folgado	Carteiras de variância mínima no Mercado de Acções Português	Portuguese	ISCTE-IUL	2013
5	Rui Elias de Faria	Optimização de Riscos Financeiros em Fundos de Pensões	Portuguese	ISCTE-IUL	2013
6	Ana Sofia Fonseca Piedade	Estratégias de Imunização do risco de taxa de juro - Aplicação aos Balanço das Instituições Financeiras	Portuguese	ISCTE-IUL	2012
7	Liliana Brandão Jerónimo	All that Glitters is not Gold: Diversification Strategies in Portfolio Management	English	ISCTE-IUL	2012
8	Joana Bruno Vieira	Modelling Volatility: Na assessment of the value at risk approach	English	ISCTE-IUL	2012
9	Jamila Bárbara Madeira e Madeira	O Impacte dos Mercados de Capitais na Evolução dos Determinantes Sociopolíticos	Portuguese	ISCTE-IUL	2011
10	Gonçalo Paiva da Cunha Lima		--	ISCTE-IUL	2011
11	Patrícia Afonso Correia Vargas Tavares	Impacto da Política Monetária nas Principais Variáveis Macroeconómicas em Portugal	Portuguese	ISCTE-IUL	2011
12	Tiago Miguel Teixeira Carrazedo	The Halloween Effect in European Sectors.	--	ISCTE-IUL	2011
13	Teresa Mariana Cardeira Martins	Reverse Mortgage em Portugal uma Opção Viável?	--	ISCTE-IUL	2011

14	Ramiro Manuel Marques Loureiro		--	ISCTE-IUL	2011
15	Milene Clementina Morais Costa	Eventos Internacionais e os Impactos nos Mercados Financeiros	Portuguese	ISCTE-IUL	2011
16	Cláudia Pereira Correia	A Relação entre o Mercado de Obrigações e de Credit Default Swaps: O impacto da liquidez e do risco de crédito da contraparte nos preços dos CDS e da dívida pública emitida por países de mercados emergentes	Portuguese	ISCTE-IUL	2011
17	Gérson Ramiro Gomes Carola	Caracterização da Evolução da Indústria de Fundos de Investimento Mobiliário em Portugal.	Portuguese	ISCTE-IUL	2010
18	Ricardo Humberto Dias Jorge	Investir em Acções segundo Warren Buffett: O caso Português.	Portuguese	ISCTE-IUL	2010
19	Francisco José Garcia dos Santos	Percepção dos Risco Investidores Fundos de Investimento.	Portuguese	ISCTE-IUL	2010
20	Paulo José Morgado Lopes Gomes	A Titularização de Créditos como Meio de Financiamento.	Portuguese	ISCTE-IUL	2010
21	Nuno Alexandre da Graça Tomás	Investimento Imobiliário no Brasil.	Portuguese	ISCTE-IUL	2010
22	Paula Andreia de Carvalho Patrão de Sá	OPA do BCP sobre o BPI: Impacto na Negociação Bolsista	Portuguese	ISCTE-IUL	2010
23	Pedro Miguel Pedrosa Gomes dos Santos	A Inevitável Fusão entre a Sonaecom e a Zon.	Portuguese	ISCTE-IUL	2009

Total Citations

Web of Science®	94
Scopus	87

Publications

• Scientific Journals

- Scientific journal paper

1	<p>Simões, C, Oliveira, L. & Bravo, J. M. (2021). Immunization strategies for funding multiple inflation-linked retirement income benefits. <i>Risks</i>. 9 (4)</p> <ul style="list-style-type: none"> - Times Cited Web of Science®: 9 - Times Cited Scopus: 11 - Times Cited Google Scholar: 7
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2	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)
3	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
4	Carrazedo, T., Curto, J. & Oliveira, L. (2016). The Halloween effect in European sectors. <i>Research in International Business and Finance</i> . 37, 489-500 - Times Cited Web of Science®: 17 - Times Cited Scopus: 15
5	Oliveira, L., Nunes, J. & Malcato, L. (2014). The performance of deterministic and stochastic interest rate risk measures: another question of dimensions?. <i>Portuguese Economic Journal</i> . 13 (3), 141-165 - Times Cited Web of Science®: 3 - Times Cited Scopus: 3
6	Martins, A. & Oliveira, L. (2013). Efeito dia da semana em mercados acionistas internacionais. <i>Revista Portuguesa e Brasileira de Gestão</i> . 12 (2), 14-29
7	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®: 57 - Times Cited Scopus: 58
8	Nunes, J. P. V. & Oliveira, L. (2007). Multifactor and analytical valuation of treasury bond futures with an embedded quality option. <i>Journal of Futures Markets</i> . 27 (3), 275-303 - Times Cited Web of Science®: 8

• Books and Book Chapters

- Book author

1	Oliveira, L., Barroso, C., Mota, A., João Nunes, Inácio, P. & Miguel A. Ferreira (2020). <i>Finanças da Empresa: teoria e prática</i> . Lisboa. Sílabo.
2	Oliveira, L., Laureano, L. & Inácio, P. (2019). <i>Mercados e Instrumentos Financeiros</i> . Lisboa. Sílabo.
3	Miguel, A., Mota, A., Barroso, C., Nunes, J., Lourenço, J., Oliveira, L....Alpalhão, R. (2019). <i>Investimentos Financeiros - Teoria e Prática</i> . Lisboa. Sílabo.
4	Barroso, C., Mota, A., Oliveira, L., Nunes, J. & Inácio, P. (2015). <i>Finanças da Empresa: Teoria e Prática (edição revista e aumentada)</i> . Lisboa. Sílabo.
5	Mota, A., Barroso, C., Nunes, J., Oliveira, L., Ferreira, M. & Inácio, P. (2015). <i>Finanças da Empresa: Teoria e Prática</i> . Lisboa. Sílabo.
6	Mota, A., Barroso, C., Nunes, J., Oliveira, L. & Ferreira, M. (2012). <i>Investimentos Financeiros: teoria e prática</i> . Portugal. Edições Sílabo.
7	Oliveira, L., Mota, A., Barroso, C. & Nunes, J. (2009). <i>Investimentos Financeiros: Teoria e prática</i> . Lisboa/Portugal. Edições Sílabo.

- Book editor

1	Mota, A., Barroso, C., Nunes, J., Miguel A. Ferreira & Oliveira, L. (2012). Finanças da Empresa: Teoria e Prática . Lisboa/Portugal. Sílabo.
2	Oliveira, L., Barroso, C., Nunes, J. & Miguel A. Ferreira (2011). Finanças da Empresa Teoria e Prática. Portugal. Sílabo.

• Other Publications

- Working Papers

1	Oliveira, L., Gonçalves, V. & Tapada, J. (2023). The impact of political events on the Portuguese Stock Market behaviour. SSRN.
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- Non-peer-reviewed papers

1	Oliveira, L. & Nunes, J. (2012). The Performance of Deterministic and Stochastic Interest Rate Risk Measures: Another Question of Dimension?. SSRN. 0-0
2	Oliveira, L. & Nunes, J. (2008). The Performance of Deterministic and Stochastic Interest Rate Risk Measures . SSRN. 0-0

- 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
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• Conferences/Workshops and Talks

- Talk

1	Oliveira, L., Inácio, P. & Oliveira, C. (2018). ECONOMIC VALUE ADDED ASSESSMENT APPLIED TO THE PORTUGUESE SME DURING THE CRISIS PERIOD. 10th Portuguese Finance Network Conference.
2	Simões, C, Oliveira, L. & Bravo, J. (2018). Multi Liability Immunization with the M-Absolute Model: an Approach to the 21st Century U.S. Bond Market. 10th Portuguese Finance Network Conference.
3	Oliveira, L., Matilde, A. & Curto, J. (2015). Halloween Effect in European Mutual Funds. 15th EBES Conference.
4	Oliveira, L., João Nunes & Malcato, L. (2014). The Performance of Deterministic and Stochastic Interest Rate Risk Measures: Another Question of Dimensions?. PFN 8th Finance Conference.
5	Oliveira, L., Curto, J. & Carrazedo, T. (2014). THE HALLOWEEN EFFECT IN EUROPEAN SECTORS. 8th annual meeting of the PEJ.
6	Nunes, J. & Oliveira, L. (2013). The Performance of Deterministic and Stochastic Interest Rate Risk Measures: Another Question of Dimension?. 7th Annual Meeting of the Portuguese Economic Journal.
7	Nunes, J. & Oliveira, L. (2013). The Performance of Deterministic and Stochastic Interest Rate Risk Measures: Another Question of Dimension?. FMA Europe 2013 Meeting.

8	Oliveira, L. (2012). The Halloween Effect in European Sectors. 7th Finance Conference of the Portuguese Finance Network.
9	Oliveira, L. (2010). The Performance of Deterministic and Stochastic Interest Rate risk Measures. 6th Portuguese Finance Network Conference.

Academic Management Positions

Director (2011 - 2013)
Unit/Area: [8029] Finance and Accounting

Responsável (2011 - 2014)
Unit/Area: ISCTE Business School

Director (2010 - 2011)
Unit/Area: [8029] Finance and Accounting

Sub-diretor (2010 - 2013)
Unit/Area: Department of Finance