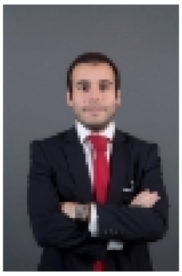
iscte INSTITUTO UNIVERSITÁRIO DE LISBOA

Ciência-IUL

Perfil Público

Mário Fernandes

Investigador Integrado
BRU-Iscte - Business Research Unit (IBS)
[Grupo de Finanças]



Contactos

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Currículo

Mário Correia Fernandes holds a PhD degree in Finance from ISCTE-IUL Business School. Mario is currently Invited Professor in Economics and Finance at the ISCAL - Lisbon Accounting and Business School (Polytechnic Institute of Lisbon). Integrated member of the ISCTE-BRU. He is also Risk Manager at Galp Energia, with experience in financial controlling, credit risk, valuation and risk management. His research focuses are on energy economics, empirical finance and financial econometrics. He has published in the Journal of Futures Markets, the Economic Modelling, Applied Economics and in the Economic Analysis and Policy. Invited referee of several scientific journals.

Áreas de Investigação

Econometria financeira, Macroeconometria aplicada, modelação financeira, finanças aplicadas

Qualificações Académicas

Universidade/Instituição	Tipo	Curso	Período
ISCTE Business School	Doutoramento	PhD in Finance	2021
ISCTE-Instituto Universitario de Lisboa	Mestrado	MSc in Monetary and Financial Economics	2017
Universidade de Lisboa - Instituto Superior de Economia e Gestao	Mestrado	Master in Finance	2012

Atividades Profissionais Externas

Período	Empregador	País	Descrição
2024 - 2024	ISCAL-Lisbon Accounting and Business School	Portugal	
2023 - 2024	ISCAL-Lisbon Accounting and Business School	Portugal	
2023 - 2023	ISCAL-Lisbon Accounting and Business School	Afeganistão	
2022 - 2023	ISCAL-Lisbon Accounting and Business School	Afeganistão	
2022 - 2022	ISCAL-Lisbon Accounting and Business School	Portugal	
2021 - 2022	ISCAL-Lisbon Accounting and Business School	Portugal	
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Orientações

• Teses de Doutoramento

- Em curso

	Nome do Estudante	Título/Tópico	Língua	Estado	Instituição
1	Luís Miguel Gaspar	Three essasys on modeling carbon prices	Inglês	Em curso	ISCTE-IUL

Total de Citações

Web of Science®	8
Scopus	11

Publicações

• Revistas Científicas

- Artigo em revista científica

1	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 - N.º de citações Web of Science®: 1 - N.º de citações Scopus: 1

	- N.º de citações Google Scholar: 1
2	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 - N.º de citações Google Scholar: 1
3	Fernandes, M. C, Dias, J. C. & Nunes, J. (2021). Modeling energy prices under energy transition: A novel stochastic-copula approach. Economic Modelling . 105 - N.º de citações Web of Science®: 7 - N.º de citações Scopus: 10 - N.º de citações Google Scholar: 13

• Conferências/Workshops e Comunicações

- Comunicação em evento científico

1	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.
2	Fernandes, M. C (2023). The behaviour of stochastic volatility in energy futures contracts with the COVID-19 and the Russia-Ukraine conflict. 11th International Conference of the Financial Engineering and Banking Society.
3	Fernandes, M. C (2023). The behaviour of stochastic volatility in energy futures contracts with the COVID-19 and the Russia-Ukraine conflict. Research Seminars Series - School of Business and Economics, University of the Azores.
4	Fernandes, M. C, Dias, J. C. & Nunes, J. (2022). Modeling Energy Futures Prices Under Alternative Time-Varying Volatility Dynamics. 29th Annual Global Finance Conference.
5	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.
6	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.
7	Fernandes, M. C (2018). Modeling energy prices under alternative jump processes and fat tails dynamics. Research Seminars Series ISCTE - Finance Day.

• Outras Publicações

- Tese de Doutoramento

1	Fernandes, M. C (2023). Three essays on modeling energy prices with time-varying volatility and jumps .