Ciência_Iscte

Public Profile

Nuno Rafael Barbosa de Jesus Ferreira

Professor Auxiliar
BRU-Iscte - Business Research Unit
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Contacts

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Curriculum

He belonged to the financial department of Teixeira Duarte until 2002. Since 1996 he has been part of the quantitative methods Department of the ISCTE-IUL and has carried out scientific research in econometrics in the financial markets. More recently, it focused its analysis on models of autoregressive switching models, global VAR models and FAVAR models

Research Interests

Econometria dos Mercados Financeiros

Modelos de transição suaves

Modelos Global VAR

Cointegração de series temporais

Data Science in Finance Application

Academic Qualifications

University/Institution	Type	Degree	Period
ISCTE-IUL - Instituto Superior Ciências Trabalho e da Empresa	PhD	Gestão	2005
ISCTE-IUL - Instituto Superior Ciências Trabalho e da Empresa	M.Sc.	Ciências Empresariais	1997
ISCTE-IUL - Instituto Superior Ciências Trabalho e da Empresa	Licenciate	Organização e Gestão de Empresas	1994

Teaching Activities

Teaching Year	Sem.	Course Name	Degree(s)	Coord.
2017/2018	1º	Econometrics of Financial Markets		No
2016/2017	2º	Complements of Mathematics		No
2014/2015	2º	Mathematics II	Bachelor Degree in Economics;	No
2014/2015	1º	Mathematics		No
2013/2014	2º	Optimization		No
2013/2014	1º	Mathematics		No

Supervisions

• Ph.D. Thesis

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	José Nuno Teixeira de Abreu de Albuquerque Sacadura	Essays on European Banks Dividend Policy and Ownership - An Agency Theory Perspective	English	Iscte	2024

• M.Sc. Dissertations

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year

1	Bernardo Maria Mestre Acácio Lopes	Mercado Bolsista e a sua Integração para os Mercados da Zona EuroMercado Bolsista e a sua Integração para os Mercados da Zona Euro	Portuguese	Iscte	2017
2	Tomás Coutinho Grosso de Oliveira Salen	Market Timing and Selectivity: Na Empirical Investigation of European Mutual Fund Performance	English	Iscte	2016
3	Diogo Lopes Pinheiro	Fusões e Aquisições Transnacionais: uma análise empírica do caso Arcelor Mittal	Portuguese	Iscte	2012

• M.Sc. Final Projects

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Frederico Freire de Barbosa Bacelar de Meireles	Qual o Impacto do Serviço M4O no Mercado das Telecomunicações e na Liderança da PT?	Portuguese	Iscte	2015

Total Citations

Web of Science®	49
Scopus	30

Publications

• Scientific Journals

- Scientific journal paper

1	Ferreira, N. B. (2022). Untangling the inefficiency of hotel industry: The Portuguese Teixeira Duarte hotel chain analysis. Archives of Business Research. 10 (8), 133-140
2	Menezes, R., Ferreira, N. B., Souza, A. M. & Souza, F. M. (2020). Smooth transition regression models: theory and applications in jmulti. Ciencia e Natura. 18 (42), 1-28
3	Oliveira, L., Salen, T., Curto, J. D. & Ferreira, N. (2019). Market timing and selectivity: an empirical investigation of European mutual fund performance. International Journal of Economics and Finance. 11 (2) - Times Cited Web of Science®: 7
4	Oliveira, M.M., AMC, JW, Vera Miguéis , Ferreira, N. B. & Miguel Gaspar (2019). Forecasting bivalve landings with multiple regression and data miningtechniques: The case of the Portuguese Artisanal Dredge Fleet. Marine Policy. 110-118

5	Ferreira, N. (2018). Macro-financial linkages between emergent and sustainable economies in a context of the European sovereign debt crisis. Archives of Business Research. 6 (8), 109-121
6	Oliveira, M. M., Camanho, A. S., Walden, J. B., Miguéis, V. L., Ferreira, N. B. & Gaspar, M. B. (2017). Forecasting bivalve landings with multiple regression and data mining techniques: the case of the Portuguese artisanal dredge fleet. Marine Policy. 84, 110-118 - Times Cited Web of Science®: 5 - Times Cited Scopus: 6
7	Ferreira, N. B. & Oliveira, M. M. (2016). Portfolio efficiency analysis with SFA: the case of PSI-20 companies. Applied Economics. 48 (1), 1-6 - Times Cited Web of Science®: 7 - Times Cited Scopus: 4
8	Ferreira, N. & Souza, A. M. (2015). Efficiency in stock markets with DEA: evidence from PSI20. International Journal of Latest Trends in Finance and Economics Sciences. 5 (1), 861-865
9	Ferreira, N. B., Souza, F. M. & Souza, A. (2014). PSI-20 portfolio efficiency analysis with SFA. International Journal of Latest Trends in Finance and Economics Sciences. 4 (3), 785-789
10	Ferreira, N. B., Menezes, R. & Bentes, S. (2014). Cointegration and Structural Breaks in the EU Sovereign Debt Crisis. International Journal of Latest Trends in Finance and Economics Sciences. 4 (1), 680-690
11	Ferreira, N. B., Rocha, L., Souza, A. & Santos, E. (2014). Box-Jenkins and volatility models for Brazilian 'Selic' interest and currency rates. International Journal of Latest Trends in Finance and Economics Sciences. 4 (3), 766-773
12	Bentes, S. & Ferreira, N. B. (2014). Modeling long memory in the EU stock market: evidence from the STOXX 50 returns. International Journal of Latest Trends in Finance and Economics Sciences. 4 (3), 778-784
13	Ferreira, N. B. & Oliveira, M. M. (2014). An analysis of equity markets cointegration in the european sovereign debt crisis. Open Journal of Finance. 1 (1), 40-48
14	Ferreira, N., Menezes, R. & Bentes, S. (2013). Globalization, regime-switching, and EU stock markets: the impact of the sovereign debt crises. International Journal of Latest Trends in Finance and Economics Sciences. 3 (3), 556-562
15	Bentes, S.R., Menezes, R. & Ferreira, N.B. (2013). On the asymmetric behaviour of stock market volatility: evidence from three countries. International Journal of Academic Research. 5 (4), 24-32
16	Ferreira, N., Menezes, R. & Bentes, S. (2013). Cointegration and structural breaks in the PIIGS economies. International Journal of Latest Trends in Finance and Economics Sciences. 3 (4), 611-617
17	Ferreira, N., Menezes, R. & Oliveira, M. M. (2013). Structural breaks and cointegration analysis in the EU developed markets. International Journal of Latest Trends in Finance and Economics Sciences. 3 (4), 652-661
18	Souza, A., Souza, F., Ferreira, N. B. & Menezes, R. (2011). Electrical energy supply for Rio Grande do Sul, Brazil, using forecast combination of weighted eigenvalues. Gestão da Produção, Operações e Sistemas. 6 (3), 23-39
19	Souza, A. M., Souza, F. M., Ferreira, N. & Menezes, R. (2011). Eletrical energy supply for Rio Grande do Sul, Brazil, using forecast combination of weighted eigenvalues. Gestão da Produção, Operações e Sistemas. 3, 23-41

20	Ferreira, N. B., Menezes, R. & Mendes, D. A. (2007). Asymmetric conditional volatility in international stock markets. Physica A. 382 (1), 73-80 - Times Cited Web of Science®: 16 - Times Cited Scopus: 10 - Times Cited Google Scholar: 30
21	Menezes, R., Ferreira, N.B. & Mendes, D.A. (2006). Co-movements and asymmetric volatility in the Portuguese and U.S. stock markets. Nonlinear Dynamics. 44 (1-4), 359-366 - Times Cited Web of Science®: 13 - Times Cited Scopus: 10 - Times Cited Google Scholar: 19

• Conferences/Workshops and Talks

- Publication in conference proceedings

1	Ferreira, N. B., Mendes, D. & Mendes, V. (2024). Can higher data frequency lead to more accurate stock market predictions: Nasdaq 100 and DAX cases. In Ana Colubi, Erricos J. Kontoghiorghes and Manfred Deistler (Ed.), Programme and Abstracts: CFE-CMStatistics 2024. Londres: Ecosta Econometrics and Statistics.
2	Mendes, D. A., Ferreira, N. B. & Mendes, V. (2023). Data frequency and forecast performance for stock markets: A deep learning approach for DAX index. In Rocío Martínez-Torres, Sergio Toral (Ed.), Proceedings of the 5th International Conference on Advanced Research Methods and Analytics (CARMA2023). (pp. 39-39). Sevilha: Editorial Universitat Politècnica de València.
3	Ferreira, N. B. (2020). Comparative multivariate forecast performance for the G7 stock markets: VECM models vs deep learning LSTM neural networks. In Universidade Politécnica de Valencia (Ed.), International Conference on Advanced Research Methods and Analytics. (pp. 163-171). Valencia - Times Cited Web of Science®: 1
4	Ferreira, N. B. (2016). Insights into portuguese stock market efficiency using DEA. In Roslind X. Thambusamy, Melis Y. Minas, Zafer Bekirogullari (Ed.), The European Proceedings of Social and Behavioural Sciences. (pp. 367-373). Selangor: Future Academy.
5	Ferreira, N. & Oliveira, M.M. (2015). Untangling hotel industry's inefficiency: An SFA approach applied to a renowned Portuguese hotel chain. In 9th International Conference on Computational and Financial Econometrics: Book of abstracts. (pp. 216-216). Londres: CFE and CMStatistics networks.
6	Ferreira, N. B. & Menezes, R. (2014). Efficiency assessment of the PSI-20 enterprises using Stochastic Frontier Analysis. In Sixth Annual American Business Research Conference. New York
7	Mendes, D. A., Mendes, V., Ferreira, N. B. & Menezes, R. (2010). Symbolic shadowing and the computation of entropy for observed time series. In Misako Takayasu, Tsutomu Watanabe, Hideki Takayasu (Ed.), Econophysics Approaches to Large-Scale Business Data and Financial Crisis. (pp. 227-246). Tokyo: Springer Japan. - Times Cited Google Scholar: 1

- Talk

1	Ferreira, N. B., Mendes, D. A. & Mendes, V. (2024). Can higher data frequency lead to more accurate stock market predictions: NASDAQ 100 and DAX cases. 18th International Conference on Computational and Financial Econometrics (CFE 2024).

2	Ferreira, N. B., Mendes, D. A. & Mendes, V. (2024). Does data frequency mean better stock market forecasting performance? The German and US case study. 1st Artificial Intelligence in Finance Conference (AIIFC) .
3	Mendes, D. A., Mendes, V. & Ferreira, N. B. (2023). Multivariate forecast for financial stock prices: A hybrid VAR-LSTM deep learning model. COMPSTAT 2023.
4	Mendes, D. A., Ferreira, N. B. & Mendes, V. (2023). Could data frequency imply better forecast performance for stock markets? A case study for G7 economies. 9th International conference on Time Series and Forecasting.
5	Mendes, D. A., Ferreira, N. B. & Mendes, V. (2023). Could data frequency imply better forecast performance for stock markets? A case study for DAX index Stock Market. CARMA23.
6	Mendes, D. A., Mendes, V., Lopes, T. & Ferreira, N. B. (2021). Multivariate forecast for the G7 stock markets: a hybrid VECM-LSTM deep learning model. CCS2021-SATELLITE ON ECONOPHYSICS 2021.
7	Mendes, D. A., Ferreira, N. B. & Mendes, V. (2020). A comparative time series analysis to improve US Stock Market forecast performance by using univariate and multivariate deep learning algorithms . CARMA20.
8	Ferreira, N. B. (2020). A comparative time series frequency analysis to improve US Stock Market forecast performance by using deep learning algorithms. NEW YORK CITY INTERNATIONAL ACADEMIC CONFERENCE ON BUSINESS & ECONOMICS.
9	Mendes, D. A., Ferreira, N. B. & Mendes, V. (2019). Could the supply of a chain big data analytics market register a better forecast performance for the Stock Markets? – A comparative software analysis. ITISE 2019.
10	Manuela Oliveira, AMC, JW, Vera Miguéis , Ferreira, N. B. & Miguel Gaspar (2017). Forecasting of bivalve landings with multiple regression and data mining: The case of the Portuguese artisanal dredge fleet. 21st Conference of the International Federation of Operational Research Societies.
11	Ferreira, N. B. (2016). Insights Into Portuguese Stock Market Efficiency Using DEA. BE-ci 2016 International Conference on Business & Economics.
12	Ferreira, N. B. & Oliveira, M.M. (2016). Insights Into Portuguese Stock Market Efficiency Using DEA. 2016 - BE-ci International Conference on Business & Economics .
13	Ferreira, N. B., Manuela Oliveira, JW & AMC (2016). Predicting revenue efficiency of the Portuguese artisanal dredge fishery using external factors. TBTI Symposium on European Small - Scale Fisheries and Global Linkages June 29-July 1.
14	Ferreira, N. B. & Manuela Oliveira (2016). Exploring Linkages of the Emergent Economies under a European Sovereign Debt Crisis Context. 8th Annual American Business Research Conference.
15	Ferreira, N. B. & Oliveira, M.M. (2015). Untangling hotel industry’s inefficiency: an SFA approach applied to a renowned Portuguese hotel chain. 9th International Conference on Computational and Financial EconometricsLondon, UK .
16	Ferreira, N. B. & Menezes, R. (2014). Efficiency assessment of the PSI-20 enterprises using Stochastic Frontier Analysis. 6th Annual American Business Research Conference.
17	Ferreira, N. B. & Oliveira, M.M. (2014). Portfolio technical efficiency assessment with DEA: the case of the PSI-20 enterprises. 8th International Conference on Computational and Financial Econometrics (CFE 2014).

18	Ferreira, N. B. & Oliveira, M.M. (2014). Nonlinearities in the EU sovereign debt crisis. International work-conference on Time Series.
19	Ferreira, N. B., Menezes, R. & Oliveira, M.M. (2013). Cointegration and structural breaks in the EU Sovereign Debt Crisis. Finance and Economics Conference.
20	Ferreira, N. B., Menezes, R. & Bentes, S. (2012). EU severe debt crisis: strengthened links between interest rates and stock market returns. 6th CSDA International Conference on Computational and Financial Econometrics (CFE12).
21	Ferreira, N. B., Menezes, R. & Mendes, D. A. (2011). Regime-Switching Modelling of Globalization Analysis in the Context of Stock Markets under Sovereign Debt Crisis. Finance and Economics Conference.
22	Ferreira, N. B., Menezes, R. & Mendes, D. A. (2009). Regime-Switching modelling of globalization analysis in International stock markets. Finance and Economics Conference.

• Other Publications

- Other publications

1	Ferreira, N. B. (2019). Doctorial Consortium. Doctoral Consortium CEFAGE.

Awards

8th Annunal Arnerican Business Research Conference (2016)