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Public Profile

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Integrated Researcher
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Contacts

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Curriculum

Pedro Júdice is a director at Montepio Bank in Lisbon, associate graduate faculty at Western Michigan University, and an integrated researcher at ISCTE Business Research Unit. He started his banking career in 2003 as a quantitative research associate at JPMorgan Chase in London, and in 2006 he joined Montepio Bank as a director. Since then, he had several different roles at this bank, in market risk, non-core asset sales, strategic planning, asset-liability management, and financial sector research. Pedro has a Ph.D. from the Courant Institute of Mathematical Sciences (New York University, 2003) and was a postdoctoral research associate at the University of Chicago Booth School of Business (2011-2012). He was an invited assistant professor at ISCTE Business School in Lisbon (2010-2012), a Visiting Professor at Western Michigan University (Feb 2022-Apr 2022), and served as a regional co-director for the Global Association of Risk Professionals (2008-2012). His academic research has focused on practical banking problems, and he has published in the Journal of Banking and Finance and Expert Systems with Applications, among other journals.

Academic Qualifications

University/Institution	Type	Degree	Period
Universidade de Chicago	Post-Doc	Operations Management	2012
New York University	PhD	Matemática	2003

Universidade de Coimbra Departamento de Matematica	Licenciate	Matemática	1998

External Professional Activities

Period	Employer	Country	Description
Since 2006	Montepio Geral	Portugal	

Supervisions

• Ph.D. Thesis

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Sagara Dewasurendra	The optimum leverage level of the banking sector	English	Western Michigan University	2019

• M.Sc. Final Projects

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Sofia Costa	Cross-sectional modelling of bank deposits	English	Universidade Nova de Lisboa	2019
2	Catarina Coelho	Modelo Robusto de Gestão de Balanço para Bancos	Portuguese	Universidade de Coimbra	2018

Total Citations

Web of Science®	50
Scopus	51

Publications

• Scientific Journals

- Scientific journal paper

1	Coelho, C., Santos, J. L. & Judice, P. (2024). The performance of bank portfolio optimization. International Transactions of Operations Research. 31 (3), 1458-1485 - Times Cited Web of Science®: 1 - Times Cited Scopus: 1

2	Brito, R. P. & Judice, P. (2023). Efficient credit portfolios under IFRS 9. International Transactions of Operations Research. 30 (5), 2453-2484 - Times Cited Web of Science®: 4 - Times Cited Scopus: 5
3	Brito, R. P. & Judice, P. (2022). Asset classification under the IFRS 9 framework for the construction of a banking investment portfolio. International Transactions of Operations Research. 29 (4), 2618-2648 - Times Cited Web of Science®: 10 - Times Cited Scopus: 6
4	Judice, P., Pinto, L. & Santos, J. L. (2021). Bank strategic asset allocation under a unified risk measure. Expert Systems with Applications. 185 - Times Cited Web of Science®: 4 - Times Cited Scopus: 5
5	Judice, P. & Zhu, Q. J. (2021). Bank balance sheet risk allocation. Journal of Banking and Finance. 133 - Times Cited Web of Science®: 2 - Times Cited Scopus: 4
6	Costa, S., Faias, M., Judice, P. & Mota, P. (2021). Panel data modeling of bank deposits. Annals of Finance. 17, 247-264 - Times Cited Scopus: 2
7	Dewasurendra, S., Judice, P. & Zhu, Q. (2019). The optimum leverage level of the banking sector. Risks. 7 (2), 1-29 - Times Cited Web of Science®: 6 - Times Cited Scopus: 9
8	Birge, J. R. & Judice, P. (2013). Long-term bank balance sheet management: estimation and simulation of risk-factors. Journal of Banking and Finance. 37 (12), 4711-4720 - Times Cited Web of Science®: 23 - Times Cited Scopus: 19

• Books and Book Chapters

- Book author

1	Judice, P., S. Maier-Paape, A. Platen & Q.J. Zhu (2023). Scalar and Vector Risk Measures in the General Framework of Portfolio Theory. Springer Science and Business Media LLC.

- Book chapter

1	Judice, P. (2023). Bank balance sheet optimization. In Reference Module in Social Sciences.: Elsevier.

Awards

Research scholarship, Fundação Luso-Americana para o Desenvolvimento (2012)

Postdoctoral Scholarship, Fundação para a Ciência e Tecnologia (2012)

Fulbright Visiting Scholar at the University of Chicago (2012)

Research scholarship, New York University, 2002-2003. (2002)
Doctoral scholarship, Fundação para a Ciência e Tecnologia, 1998-2002. (1998)
Top student in math department, class of 1998, Univesity of Coimbra (1998)