

**Warning:** [2026-07-05 20:11] this document is a print-out of the Ciência-iul web portal and was automatically generated at the labeled date. The document has a mere informational purpose and represents the information contained on Ciência\_Iscte at that date.

## Pedro Miguel Silva Prazeres

### Professor Auxiliar Convidado

BRU-Iscte - Business Research Unit  
Department of Finance (IBS)

### Contacts

<b>E-mail</b>	Pedro.Miguel.Prazeres@iscte-iul.pt
<b>Office</b>	D5.12
<b>Telephone</b>	217903936 (Ext: 795121)

### Academic Qualifications

University/Institution	Type	Degree	Period
ISCTE-Instituto Universitário de Lisboa	PhD	Finanças	2017

### Teaching Activities

Teaching Year	Sem.	Course Name	Degree(s)	Coord
2026/2027	1º	Fundamentals of Computational Finance	Institutional Degree in ISCTE Business School;	Yes
2026/2027	1º	Financial Markets	Master Degree in Financial Mathematics (ISCTE/FCUL);	Yes

2026/2027	1°	Financial Options	Master Degree in Finance;	Yes
2025/2026	2°	Investment in bond	Other programme in Postgraduate in Financial Markets: Creation and Management of Portfolios.;	Yes
2025/2026	2°	Financial Management of Businesses and Projects I		No
2025/2026	1°	Investment in bond	Other programme in Postgraduate in Financial Markets: Creation and Management of Portfolios.;	Yes
2025/2026	1°	Financial Markets		Yes
2024/2025	2°	Investment in bond	Other programme in Postgraduate in Financial Markets: Creation and Management of Portfolios.;	Yes
2024/2025	2°	Financial Management of Businesses and Projects I		No
2024/2025	1°	Investment in bond	Other programme in Postgraduate in Financial Markets: Creation and Management of Portfolios.;	Yes
2024/2025	1°	Financial Markets		Yes
2023/2024	2°	Financial Management of Businesses and Projects I		No
2023/2024	1°	Investment in bond	Other programme in Postgraduate in Financial Markets: Creation and Management of Portfolios.;	Yes
2023/2024	1°	Financial Markets		Yes
2022/2023	2°	Financial Management of Businesses and Projects I		No
2022/2023	1°	Financial Markets		Yes
2021/2022	2°	Corporate Finance	Master Degree in Health Services Management;	Yes
2021/2022	2°	Financial Management of Businesses and Projects I		No
2021/2022	1°	Financial Markets for Executives	Master Degree in Applied Management;	Yes
2021/2022	1°	Financial Markets		Yes
2020/2021	2°	Financial Management of Businesses and Projects I		No
2020/2021	1°	Financial Markets for Executives	Master Degree in Applied Management;	Yes

2020/2021	1º	Corporate Finance	Master Degree in Health Services Management;	Yes
2020/2021	1º	Financial Markets		Yes
2019/2020	1º	Fundamentals of Corporate Finance	Institutional Degree in ISCTE Business School;	No
2019/2020	1º	Corporate Finance	Master Degree in Health Services Management;	Yes
2019/2020	1º	Financial Markets		Yes

## Supervisions

### • M.Sc. Dissertations

#### - Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Guilherme Fernandes Ferreira	Relação entre risco de crédito e a evolução das taxas de câmbio	Portuguese	Iscte	2016
2	Rúben José Vales Morais Sequeira	Modelos de Avaliação de Risco de Crédito, com Aplicação à Regulamentação Bancária	Portuguese	Iscte	2016
3	João Diogo Barros Moura	Calibration of a Credit Default Swap Pricing Model	English	Iscte	2016

## Total Citations

Web of Science®	4
Scopus	4

## Publications

### • Scientific Journals

#### - Scientific journal paper

1	<p>Nunes, J. &amp; Prazeres, P. (2014). Pricing swaptions under multifactor gaussian HJM models. <i>Mathematical Finance</i>. 24 (4), 762-789</p> <p>- Times Cited Web of Science®: 4</p> <p>- Times Cited Scopus: 4</p>
---	--