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Rui Manuel Campilho Pereira de Menezes



Qualificações Académicas

Universidade/Instituição	Tipo	Curso	Período
ISCTE-IUL	Agregação	Métodos Quantitativos/Econometria	2008
University of Keele (UK)	Doutoramento	Econometria	1995
ISCTE-IUL - Instituto Superior Ciências Trabalho e da Empresa	Licenciatura	Organização e Gestão de Empresas	1982

Orientações

• Teses de Doutoramento

- Em curso

	Nome do Estudante	Título/Tópico	Língua	Estado	Instituição

1	Telmo da Conceição Fernandes	O impato das variações de preços do petróleo nos principais índices acionistas mundiais, e a comercialização e utilização dos principais recursos naturais de extração do mercado global	Português	Em curso	Iscte
2	Yang Pengjiang	An empirical study on the impact of hotel online inventory information on customer order behavior - Taking X sales platform as sample	Inglês	Em curso	Iscte
3	Arnaldo Barros Feitosa	Determinantes do desempenho económico-financeiro das empresas do sector Eléctrico Brasileiro	Português	Em curso	Iscte
4	Alécia Maria Correia Faro Vale	Break Even Inflation e indicadores de volatilidade no mercado bolsista: o impacto dos índices de volatilidade na Break Even Inflation	Português	Em curso	Iscte
5	Ana Tereza Schlaepfer Spínola	Como a cultura afecta o processo de negociação: uma análise do perfil dos portugueses e dos brasileiros, à luz da Matriz de Negociações Complexas	Português	Em curso	Iscte
6	António Martinez Fandiño (post-doc)	Mensuração do uso do conhecimento nos níveis organizacionais através de sistema multidimensional de aferição	Inglês	Em curso	Iscte
7	Francisca Mendonça Souza	Determinantes da estrutura temporal das taxas de juro: integração e contágio entre EUA e BRICS	Português	Em curso	Iscte

- Terminadas

	Nome do Estudante	Título/Tópico	Língua	Instituição	Ano de Conclusão
1	Alexandra Sofia Marinho da Silva Mendes	Volatility of City Tourism Demand	--	Iscte	2019
2	Jiao Lei	Factors influencing information service quality of the information platform of wenzhou municipal people´s hospital	--	Iscte	2017
3	Francisca Mendonça Souza	Efeitos de contágio das taxas de juro a longo prazo na rendibilidade dos índices bolsistas internacionais: um modelo com quebras estruturais, persistência e heterocedasticidade condicionada	--	Iscte	2016

4	Adriano Mendonça Souza (post-doc)	Monitoração e ajuste de realimentação na presença de dados de alta frequência	Inglês	Iscte	2011
5	Teodora Mónica Isfan	Aplicações da física no estudo de não-linearidades em séries temporais	Português	Iscte	2011
6	Sónia Margarida Ricardo Bentes	Sobre a medição da volatilidade nos mercados bolsistas internacionais: Evidencia dos países do G7	Português	Iscte	2010
7	Sofia Maria Lopes Portela	Modelling partial customer churn in the portuguese fixed telecommunications industry by using survival models	Inglês	Iscte	2010
8	Nuno Rafael Barbosa de Jesus Ferreira	Não Linearidades e Cointegração de Índices Bolsistas Internacionais	Português	Iscte	2005

• Dissertações de Mestrado

- Terminadas

	Nome do Estudante	Título/Tópico	Língua	Instituição	Ano de Conclusão
1	Pedro Manuel Rato Dos Santos	The Impact of International Fiscal Monetary Spillovers on Shanghai Stock Exchange Returns	Inglês	Iscte	2017
2	Vasco Miguel de Assis dos Santos	The Long Memory Behaviour of Stock Market Volatility: Evidence from the PIIGS Countries	Inglês	Iscte	2013
3	António Hama Thay	A Industria do Cimento como Vector Estratégico para o Desenvolvimento de Moçambique - Estudo de caso: Cimentos de Moçambique	Português	Iscte	2012
4	Elaine Assis Melo de Almeida	A educação à distância no contexto das instituições de ensino superior particulares localizadas no extremo norte da Amazónia legal brasileira: o caso de Roraima.	Português	Iscte	2011
5	Simone Souza Demolinari	Psicopatia nas Organizações	Português	Iscte	2010
6	Marcelo Saraceni Nunes	Inovação Estratégia nas Instituições de Ensino Superior no Brasil	Português	Iscte	2010

• Projetos Finais de Mestrado

- Terminadas

	Nome do Estudante	Título/Tópico	Língua	Instituição	Ano de Conclusão

1	Ricardo Francisco Firmino Mendes Pacheco	Econometric Study of the Spanish Electricity Spot Market and Primary Energy Markets Using VAR/VECM Methodology.	Português	Iscte	2010

Total de Citações

Web of Science®	562
Scopus	570

Publicações

- **Revistas Científicas**

- Artigo em revista científica

1	Menezes, R., Oliveira, A. & Portela, S. (2019). Investigating detrended fluctuation analysis with structural breaks. Physica A, 518, 331?342. https://doi.org/10.1016/j.physa.2018.12.006 - N.º de citações Web of Science®: 1 - N.º de citações Scopus: 2
2	Lei, J. & Menezes, R. (2019). Fairness evaluation method of resource allocation based on BPSO multidimensional perspective. Cluster Computing, 22(2), 4283?4290. https://doi.org/10.1007/s10586-018-1862-3 - N.º de citações Web of Science®: 2 - N.º de citações Scopus: 2
3	Portela, S. & Menezes, R. (2016). Estimating a customer churn model in the ADSL industry in Portugal: The use of a Semi-Markov model. International Journal of Management, Business, and Economics, 3(1), 121?129.
4	Fandiño, A. M., Marques, C., Menezes, R. & Bentes, S. R. (2015). Organizational social capital Scale based on Nahapiet and Ghosal model: development and validation. Review of Contemporary Business Research, 4(2), 25?38. https://doi.org/10.15640/rcbr.v4n2a3 - N.º de citações Web of Science®: 29 - N.º de citações Google Scholar: 61
5	Fandiño, A., Souza, M. A., Formiga, N. S., Menezes, R. & Bentes, S. R. (2015). Organizational anomie, professional self-concept and organizational support perception: theoretical model evidences for management. International Journal of Business and Social Science, 6(11), 1?10.
6	Mehauté, A., Tayurski, D., Menezes, R. & Raynal, S. (2014). Innovation management from fractal infinite paths integral point of view. Hyperion International Journal of Econophysics and New Economy, 7(1), 27?44.
7	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.
8	Stergiopoulou, E., Portela, S. & Menezes, R. (2013). Mental budgeting and the management of household finance in Kastoria City (Greece). International Journal of Academic Research, 5(5), 145?150.

9	Portela, S. & Menezes, R. (2013). A semi-markov model of customer lifetime in the Portuguese fixed telecommunications industry. International Journal of Academic Research, 5(1), 153?158.
10	Nigmatullin, R., Machado, J. & Menezes, R. (2013). Self-similarity principle: the reduced description of randomness. Central European Journal of Physics, 11(6), 724?739. https://doi.org/10.2478/s11534-013-0181-9 - N.º de citações Web of Science®: 16 - N.º de citações Scopus: 23
11	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.
12	Bentes, S. & Menezes, R. (2013). On the predictability of realized volatility using feasible GLS. Journal of Asian Economics, 28, 58?66. https://doi.org/10.1016/j.asieco.2013.08.002 - N.º de citações Web of Science®: 4 - N.º de citações Scopus: 6
13	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.
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	Souza, F. M., Souza, A. M. & Menezes, R. (2013). Análise empírica do número de consumidores e do consumo de energia elétrica no Rio Grande do Sul por meio de modelos matemáticos. Espacios, 34(1). - N.º de citações Scopus: 4
16	Portela, S. & Menezes, R. (2013). Fundamentals of multiple events duration models. International Journal of Academic Research, 5, 172?178. https://doi.org/10.7813/2075-4124.2013/5-5/a.25
17	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. https://doi.org/10.7813/2075-4124.2013/5-4/A.4
18	Bentes, S.R. & Menezes, R. (2012). Entropy: a new measure of stock market volatility?. Journal of Physics: Conference Series (JPCS), 394(conference 1), 012033. https://doi.org/10.1088/1742-6596/394/1/012033 - N.º de citações Web of Science®: 49 - N.º de citações Scopus: 49
19	Souza, A. M., Souza, F. M. & Menezes, R. (2012). Procedure to evaluate multivariate statistical process control using ARIMA-ARCH models. Journal of Japan Industrial Management Association, 63(2), 112?123. - N.º de citações Scopus: 7
20	Menezes, R., Dionísio, A. & Hassani, H. (2012). On the globalization of stock markets: an application of vector error correction model, mutual information and singular spectrum analysis to the G7 countries. The Quarterly Review of Economics and Finance, 52(4), 369?384. https://doi.org/10.1016/j.qref.2012.10.002 - N.º de citações Scopus: 20
21	Menezes, R. & Dionísio, A. (2011). Globalization and long-run co-movements in the stock market for the G7: an application of VECM under structural breaks. Chinese Science Bulletin, 56(34), 3707?3716. https://doi.org/10.1007/s11434-011-4755-x - N.º de citações Web of Science®: 6 - N.º de citações Scopus: 6

22	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.
23	Marchesan, T., Souza, A. & Menezes, R. (2011). Avaliação do processo de ensino: uma abordagem multivariada = Assessment of the teaching process: a multivariate approach. Produção, 21(2), 271?283. https://doi.org/10.1590/S0103-65132011005000018 - N.º de citações Scopus: 2
24	Souza, A., Souza, F. & Menezes, R. (2011). Analysis of equilibrium in industrial variables through Error Correction Models. International Journal of Academic Research, 3(1), 359?364. https://doi.org/10.7813/2075-4124.2013/5-1
25	Portela, S. & Menezes, R. (2011). Detecting customer defections: an application of continuous duration models. Journal of Global Strategic Management, 5(1), 22?30. https://doi.org/10.20460/JGSM.2011515809
26	Portela, S. & Menezes, R. (2011). On the use of discounted cash flow method on the customer valuation. International Journal of Latest Trends in Finance and Economics Sciences, 1(1), 12?15.
27	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. https://doi.org/10.15675/gepros.v0i3.597
28	Portela, S. & Menezes, R. (2010). An empirical investigation of the factors that influence the customer churn in the Portuguese fixed telecommunications industry: A survival analysis application. Business Review, 14(2), 98?103.
29	Isfan, M., Menezes, R. & Mendes, D. A. (2010). Forecasting the Portuguese stock market time series by using artificial neural networks. Journal of Physics: Conference Series (JPCS), 221(1), 1?13. https://doi.org/10.1088/1742-6596/221/1/012017 - N.º de citações Scopus: 6 - N.º de citações Google Scholar: 15
30	Portela, S. & Menezes, R. (2010). Analysing the customer churn risk using duration models. Journal of Combinatorics, Information & System Sciences: A Quarterly International Scientific Journal, 35(1-2), 203?220.
31	Bentes, S. R., Menezes, R. & Mendes, D. A. (2008). Long memory and volatility clustering: is the empirical evidence consistent across stock markets?. Physica A, 387(15), 3826?3830. https://doi.org/10.1016/j.physa.2008.01.046 - N.º de citações Web of Science®: 83 - N.º de citações Scopus: 84 - N.º de citações Google Scholar: 143
32	Menezes, R. & Dionísio, A. (2008). Is price transmission symmetrical over transnational value chains for codfish products?. Aplimat - Journal of Applied Mathematics, 1(2), 433?440.
33	Asche, F., Menezes, R. & Dias, J.F. (2007). Price transmission in cross boundary supply chains. Empirica, 34(5), 477?489. https://doi.org/10.1007/s10663-007-9045-0 - N.º de citações Scopus: 33

34	Ferreira, N. B., Menezes, R. & Mendes, D. A. (2007). Asymmetric conditional volatility in international stock markets. Physica A, 382(1), 73?80. https://doi.org/10.1016/j.physa.2007.02.010 - N.º de citações Web of Science®: 17 - N.º de citações Scopus: 11 - N.º de citações Google Scholar: 30
35	Dionísio, A., Menezes, R., Mendes, D. & Vidigal da Silva, J. (2007). Nonlinear dynamics within macroeconomic factors and stock market in Portugal 1993-2003. Applied Econometrics and International Development, 7(2), 57?71. - N.º de citações Google Scholar: 3
36	Dionísio, A. , Menezes, R. & Mendes, D. A. (2007). On the integrated behaviour of non-stationary volatility in stock markets. Physica A, 382(1), 58?65. https://doi.org/10.1016/j.physa.2007.02.008 - N.º de citações Web of Science®: 22 - N.º de citações Scopus: 15 - N.º de citações Google Scholar: 31
37	Dionísio, A. , Menezes, R. & Mendes, D.A. (2006). Entropy-based independence test. Nonlinear Dynamics, 44(1-4), 351?357. https://doi.org/10.1007/s11071-006-2019-0 - N.º de citações Web of Science®: 52 - N.º de citações Scopus: 45 - N.º de citações Google Scholar: 83
38	Dionísio, A., Menezes, R. & Mendes, D. A. (2006). An econophysics approach to analyse uncertainty in financial markets: an application to the Portuguese stock market. European Physical Journal B, 50(1-2), 161?164. https://doi.org/10.1140/epjb/e2006-00113-2 - N.º de citações Web of Science®: 62 - N.º de citações Scopus: 55 - N.º de citações Google Scholar: 109
39	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. https://doi.org/10.1007/s11071-006-2020-7 - N.º de citações Web of Science®: 13 - N.º de citações Scopus: 10 - N.º de citações Google Scholar: 19
40	Dionisio, A., Mendes, D.A., Menezes, R. & Silva, J.V. (2005). Linear and nonlinear dependence models of stock market returns. Social Science Research Network,. https://doi.org/10.2139/ssrn.668001 - N.º de citações Google Scholar: 1
41	Dionísio, A., Menezes, R. & Mendes, D. A. (2004). Mutual information: a measure of dependency for nonlinear time series. Physica A, 344(1-2), 326?329. https://doi.org/10.1016/j.physa.2004.06.144 - N.º de citações Web of Science®: 195 - N.º de citações Scopus: 183 - N.º de citações Google Scholar: 290
42	Menezes, R., Dionísio, A. & Mendes, D.A. (2004). Asymmetric price transmission within the Portuguese stock market. Physica A, 344(1-2), 312?316. https://doi.org/10.1016/j.physa.2004.06.141 - N.º de citações Web of Science®: 6 - N.º de citações Scopus: 6 - N.º de citações Google Scholar: 12

• Livros e Capítulos de Livros

- Autor de livro

1	Ferreira, M. A. M. & Menezes, R. (1992). Equações com Diferenças. Edições Sílabo, Lda.. - N.º de citações Google Scholar: 6

- Editor de livro

1	Mendes, D. A., Gomes, O. & Menezes, R. (2008). Applications of Physics in Financial Analysis. Elsevier.
2	Ferreira, M. A. M., Menezes, R. & Catanas, F. (2004). Temas em Métodos Quantitativos 4. Edições Sílabo.
3	Ferreira, M. A. M., Menezes, R. & Cardoso, M. G. M. S. (2001). Temas em Métodos Quantitativos 2. Edições Sílabo.

- Capítulo de livro

1	Bentes, S.R., Menezes, R. & Mendes, D.A. (2009). Entropic measures in nonlinear dynamics. In Salgueiro, M.F., D.A. Mendes, e L.F. Martins (Ed.), Temas em métodos quantitativos (pp. 235?250). Sílabo.
2	Mendes, D.A., Menezes, R. & Dionísio, A. (2009). A hipótese de eficiência dos mercados revisitada: abordagem da dependência não-linear. In Salgueiro, M.F., D.A. Mendes, e L.F. Martins (Ed.), Temas em Métodos Quantitativos (pp. 29?47). Sílabo.
3	Dionísio, A. , Menezes, R. & Mendes, D.A. (2006). O princípio da entropia máxima. In Salgueiro, M.F., Lopes, M.J., Teixeira, A. (Ed.), Temas em Métodos Quantitativos (pp. 31?39). Sílabo. - N.º de citações Google Scholar: 2
4	Menezes, R. (2004). Estimation issues on the proportional hazards function applied to joblessness duration data. In Ferreira, M.A., Menezes, R., Catanas, F. (Ed.), Temas em Métodos Quantitativos (pp. 131?138). Sílabo.
5	Ferreira, N.B., Menezes, R. & Mendes, D.A. (2004). O teste de raízes unitárias. In Ferreira, M.A., Menezes, R., Catanas, F. (Ed.), Temas em Métodos Quantitativos (pp. 87?98). Sílabo.
6	Dionísio, A. , Menezes, R. & Mendes, D.A. (2004). Informação mútua: uma medida de dependência não-linear. In Ferreira, M.A., Menezes, R., Catanas, F. (Ed.), Temas em Métodos Quantitativos (pp. 61?86). Sílabo.
7	Dionísio, A. , Menezes, R. & Mendes, D.A. (2003). A entropia como medida de informação na modelação económica. In Reis, E., Hill, M.M. (Ed.), Temas em Métodos Quantitativos (pp. 193?212). Sílaboo. - N.º de citações Google Scholar: 3
8	Menezes, R. (2001). Work-history patterns and the costs of worker displacement. In Ferreira, M.A., Menezes, R., Cardoso, M. (Ed.), Temas em Métodos Quantitativos (pp. 233?252). Sílabo.
9	Menezes, R. (2000). Work-history patterns and the process of labour market adjustment to displacement. In Reis, E., Ferreira, M.A. (Ed.), Temas em Métodos Quantitativos (pp. 109?145). Sílabo.

• Conferências/Workshops e Comunicações

- Publicação em atas de evento científico

1	Menezes, R. & Oliveira, A. (2015). Risk assessment and stock market volatility in the Eurozone: 1986-2014. Journal of Physics: Conference Series (JPCS). Institute of Physics Publishing. https://doi.org/10.1088/1742-6596/604/1/012014 - N.º de citações Web of Science®: 5 - N.º de citações Scopus: 1
2	Menezes, R. & Bentes, S. R. (2015). Market integration and globalization of financial markets: Evidence from Portugal, Spain, UK, Japan and US. In Goran D. Putnik (Ed.), Proceedings Journal of 2100 Projects Association Joint Conferences (pp. 157?162). 2100 Projects Association.
3	Ferreira, N. B. & Menezes, R. (2014). Efficiency assessment of the PSI-20 enterprises using Stochastic Frontier Analysis. Sixth Annual American Business Research Conference.
4	Menezes, R. (2014). An alternative method for the evaluation of a multivariate productive process in the presence of volatility. The 40th International Conference on Computers & Indutrial Engineering. https://doi.org/10.1109/iccie.2010.5668307
5	Portela, S. & Menezes, R. (2012). A Semi-Markov Model of Customer Lifetime in the Portuguese Fixed Telecommunications Industry. Global Business Development Institute (GBDI) International Conference (pp. 0?0).
6	Portela, S. & Menezes, R. (2012). A semi-markov model of customer lifetime in the Portuguese fixed telecommunications industry. Proceedings of the Global Business Development Institute (GBDI) International Conference (pp. 0?0).
7	Menezes, R. & Portela, S. (2012). Interest Rate Changes and Stock Market Volatility: Recent Evidence from Europe. Proceedings of the 3rd International Workshop on Statistical Physics and Mathematics for Complex Systems (pp. 0?0).
8	Menezes, R. & Portela, S. (2012). The Dynamics of International Stock Markets: is there an integrated worldwide market for financial stock assets?. Proceedings of the Global Business Development Institute (GBDI) International Conference (pp. 0?0).
9	Portela, S. & Menezes, R. (2012). The dynamics of international stock markets: is there an integrated worldwide market for financial stock assets?. Proceedings of the Global Business Development Institute (GBDI) International Conference (pp. 0?0).
10	Portela, S. & Menezes, R. (2012). A Semi-Markov Model of Customer Lifetime in the Portuguese Fixed Telecommunications Industry. Proceedings of the Global Business Development Institute (GBDI) International Conference (pp. 0?0).
11	Menezes, R. & Portela, S. (2012). Interest Rate Changes and Stock Market Volatility: Recent Evidence from Europe. 3rd International Workshop on Statistical Physics and Mathematics for Complex Systems (pp. 0?0).
12	Menezes, R. & Portela, S. (2012). The Dynamics of International Stock Markets: is there an integrated worldwide market for financial stock assets?. Global Business Development Institute (GBDI) International Conference (pp. 0?0).
13	Klidzio, R., Souza, A. & Menezes, R. (2010). Evaluation of the productive process by means of control charts in the presence of volatility. In Baralt, J., Callaos, N., Chu, H-W., Savoie, M.J., Zinn, C.D. (Ed.), The International Multi-Conference on Complexity, Informatics and Cybernetics (pp. 464?467). IIIS.

14	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). Springer Japan. https://doi.org/10.1007/978-4-431-53853-0_12 - N.º de citações Google Scholar: 1
15	Portela, S. & Menezes, R. (2010). Customer Management by Using Duration Models. Proceedings of the ALIO-INFORMS Joint International Meeting (pp. 0?0).
16	Portela, S. & Menezes, R. (2010). Determinants of Customer Churn in the Fixed Telecommunications Industry in Portugal: An Application of a Logit Model. Proceedings of the European Marketing Academy Conference (pp. 0?0).
17	Menezes, R. (2010). Price transmission and the globalization of stock markets: evidence from five countries. In Dionísio, A., Reis, A.H., Coelho, L., Ferreira, P., Rosa, R.N. (Ed.), Perspectives on Econophysics II (pp. 41?59). University of Évora.
18	Portela, S. & Menezes, R. (2010). Applying Survival Analysis on Customer Churn Management. Proceedings of the European Marketing Academy Conference (pp. 0?0).
19	Portela, S. & Menezes, R. (2010). The Duration of the Customer Relationship with Fixed Telecommunications Service Providers In Portugal using Survival Analysis. Proceedings of the International Multi-Conference on Complexity, Informatics, and Cybernetics (pp. 0?0).
20	Portela, S. & Menezes, R. (2010). The duration of the costumer relationship with fixed telecommunications service providers in Portugal. In Baralt, J., Callaos, N., Chu, H-W., Savoie, M.J., Zinn, C.D. (Ed.), The International Multi-Conference on Complexity, Informatics and Cybernetics (pp. 451?456). IIIS.
21	Portela, S. & Menezes, R. (2009). Customer churn management by using continuous survival analysis. Proceedings of the Academy of Marketing Annual Conference (pp. 0?0).
22	Portela, S. & Menezes, R. (2009). On the use of survival analysis to improve customer management. Proceedings of the International Conference on Technology and Business Management (pp. 0?0).
23	Portela, S. & Menezes, R. (2009). A Logit Model of Customer Churn as a Way to Improve the Customer Retention Strategy in the Fixed Telecommunications Industry in Portugal. Proceedings of the Australian and New Zealand Marketing Academy Conference (pp. 0?0).
24	Portela, S. & Menezes, R. (2009). Modeling Customer Churn: An Application of Duration Models. Proceedings of the Australian and New Zealand Marketing Academy Conference, Melbourne (pp. 0?0).

- Comunicação em evento científico

1	Bentes, S. & Menezes, R. (2017). Hysteresis and Duration Dependence of Financial Crises in the U.S.. SPMCS 2017 - 5th International Workshop on Statistical Physics and Mathematics for Complex Systems,.
2	Bentes, S. & Menezes, R. (2016). An entropy approach to financial volatility: Evidence from the G7 countries. VBSF - 2016 Vietnam Symposium of Banking and Finance,.
3	Bentes, S. & Menezes, R. (2016). Is stock market volatility asymmetric? New evidence under the last financial crisis. QMF - Quantitative Methods in Finance Conference 2016,.

4	Bentes, S., Oliveira, Á. & Menezes, R. (2015). Gold prices and equity market crisis: How accurate are the forecasts from a nonlinear model?. International Conference on Stochastics and Computational Finance 2015 – from Academia to Industry,.
5	Menezes, R. & Bentes, S. (2014). Market integration and the globalization of financial markets: Evidence from five countries. BS'14 - Fourth International Conference on Business Sustainability – Management, Technology and Learning for Individuals, Organizations and Society in Turbulent Environment,.
6	Ferreira, N. B. & Menezes, R. (2014). Efficiency assessment of the PSI-20 enterprises using Stochastic Frontier Analysis. 6th Annual American Business Research Conference,.
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