

Warning: [2024-07-03 07:24] 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-IUL at that date.

Sónia Margarida Ricardo Bentes

Associate Researcher

BRU-Iscte - Business Research Unit (IBS)
[Data Analytics]

Contacts

E-mail

Sonia_Margarida_Bentes@iscte-iul.pt

Supervisions

• Ph.D. Thesis

- Ongoing

	Student Name	Title/Topic	Language	Status	Institution
1	Telmo da Conceição Fernandes	O impacto 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	Portuguese	Developing	ISCTE-IUL

• M.Sc. Dissertations

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year
1	Priscila Lustoza Gomes Sampaio	Satisfaction of kidney chronic disease patients in health services: systematic review of the servqual tool	Portuguese	ISCTE-IUL	2021

2	Laura Cristiane de Oliveira Barreto	Diagnosis for structuring the purchasing service of a public hospital	Portuguese	ISCTE-IUL	2021
3	Danielle Cristina Pereira e Silva de Freitas	Leadership profile evaluation and its impacts on performance indicators at a Public maternity hospital in the State of Rio de Janeiro	Portuguese	ISCTE-IUL	2019
4	Patricia Martins Passos	Validation of a patient classification system for nursing care in an oncology outpatient	Portuguese	ISCTE-IUL	2019
5	Catia Elken Magalhães Ferreira	Employee Talent Enhancement in a Public Company	Portuguese	ISCTE-IUL	2019
6	Vasco Miguel de Assis dos Santos	The Long Memory Behaviour of Stock Market Volatility: Evidence from the PIIGS Countries	English	ISCTE-IUL	2013
7	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-IUL	--

Total Citations

Web of Science®	289
Scopus	314

Publications

• Scientific Journals

- Scientific journal paper

1	Bentes, S. R., Gubareva, M. & Teplova, T. (2022). The impact of COVID-19 on gold seasonality. Applied Economics. 54 (40), 4700-4710 - Times Cited Web of Science®: 13 - Times Cited Scopus: 13
2	Sónia R. Bentes (2022). On the stylized facts of precious metals' volatility: A comparative analysis of pre- and during COVID-19 crisis. Physica A. 600 - Times Cited Scopus: 13
3	Mata, M. N., Razali, M. N., Bentes, S. R. & Vieira, I. (2021). Volatility spillover effect of pan-Asia's property portfolio markets. Mathematics. 9 (12) - Times Cited Web of Science®: 4 - Times Cited Scopus: 4 - Times Cited Google Scholar: 6

4	Bentes, S. R. (2021). On the hysteresis of financial crises in the US: Evidence from S&P 500. <i>Physica A</i> . 565 - Times Cited Web of Science®: 3 - Times Cited Scopus: 3
5	Sónia R. Bentes (2021). How COVID-19 has affected stock market persistence? Evidence from the G7's. <i>Physica A</i> . 581 - Times Cited Web of Science®: 16 - Times Cited Scopus: 15
6	Bentes, S. (2018). Is stock market volatility asymmetric? A multi-period analysis for five countries . <i>Physica A</i> . 499, 258-265 - Times Cited Web of Science®: 6 - Times Cited Scopus: 5
7	Bentes, S. R. (2017). On the relation between implied and realized volatility indices: evidence from the BRIC countries. <i>Physica A</i> . 482, 243-248 - Times Cited Web of Science®: 4 - Times Cited Scopus: 4
8	Bentes, S. R. (2016). An entropy-based approach to stock market volatility: evidence from the G7's market indices. <i>International Journal of Industrial and Systems Engineering</i> . 24 (2), 158-177 - Times Cited Scopus: 2
9	Bentes, S. R. (2016). On the conditional behavior of stock market volatility: a sub-sample analysis using the FIGARCH approach for developed and emerging markets. <i>Acta Physica Polonica Series a</i> . 129 (5), 997-1003 - Times Cited Web of Science®: 1 - Times Cited Scopus: 1
10	Bentes, S. R. (2016). Long memory volatility of gold price returns: how strong is the evidence from distinct economic cycles?. <i>Physica A</i> . 443, 149-160 - Times Cited Web of Science®: 17 - Times Cited Scopus: 18
11	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. <i>International Journal of Business and Social Science</i> . 6 (11), 1-10
12	Fandiño, A. M., Marques, C., Menezes, R. & Bentes, S. R. (2015). Organizational social capital Scale based on Nahapiet and Ghosal model: development and validation. <i>Review of Contemporary Business Research</i> . 4 (2), 25-38 - Times Cited Google Scholar: 37
13	Bentes, S. R. (2015). A comparative analysis of the predictive power of implied volatility indices and GARCH forecasted volatility. <i>Physica A</i> . 424, 105-112 - Times Cited Web of Science®: 30 - Times Cited Scopus: 28
14	Bentes, S. R. (2015). On the integration of financial markets: how strong is the evidence from five international stock markets?. <i>Physica A</i> . 429, 205-214 - Times Cited Web of Science®: 13 - Times Cited Scopus: 16
15	Bentes, S. R. (2015). Forecasting volatility in gold returns under the GARCH, IGARCH and FIGARCH frameworks: new evidence. <i>Physica A</i> . 438, 355-364 - Times Cited Web of Science®: 49 - Times Cited Scopus: 52

16	<p>Bentes, Sonia R. (2014). Measuring persistence in stock market volatility using the FIGARCH approach. <i>Physica A</i>. 408, 190-197</p> <ul style="list-style-type: none"> - Times Cited Web of Science®: 23 - Times Cited Scopus: 22
17	<p>Bentes, S. & Menezes, R. (2013). On the predictability of realized volatility using feasible GLS. <i>Journal of Asian Economics</i>. 28, 58-66</p> <ul style="list-style-type: none"> - Times Cited Web of Science®: 4 - Times Cited Scopus: 4
18	<p>Bentes, S.R. & Menezes, R. (2012). Entropy: a new measure of stock market volatility?. <i>Journal of Physics: Conference Series (JPCS)</i>. 394 (conference 1), 012033</p> <ul style="list-style-type: none"> - Times Cited Web of Science®: 35 - Times Cited Scopus: 39
19	<p>Bentes, S. R., Menezes, R. & Mendes, D. A. (2008). Long memory and volatility clustering: is the empirical evidence consistent across stock markets?. <i>Physica A</i>. 387 (15), 3826-3830</p> <ul style="list-style-type: none"> - Times Cited Web of Science®: 71 - Times Cited Scopus: 75 - Times Cited Google Scholar: 136