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Supervisions

• Ph.D. Thesis

- Ongoing

	Student Name	Title/Topic	Language	Status	Institution
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	Portuguese	Developing	Iscte

• M.Sc. Dissertations

- Concluded

	Student Name	Title/Topic	Language	Institution	Concluding Year

1	Priscila Lustoza Gomes Sampaio	Satisfaction of kidney cronic disease patients in health services: systematic review of the servqual tool	Portuguese	Iscte	2021
2	Priscila Lustoza Gomes Sampaio	Satisfaction of kidney cronic disease patients in health services: systematic review of the servqual tool	Portuguese	Iscte	2021
3	Laura Cristiane de Oliveira Barreto	Diagnosis for structuring the purchasing service of a public hospital	Portuguese	Iscte	2021
4	Laura Cristiane de Oliveira Barreto	Diagnosis for structuring the purchasing service of a public hospital	Portuguese	Iscte	2021
5	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	2019
6	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	2019
7	Patricia Martins Passos	Validation of a patient classification system for nursing care in an oncology outpatient	Portuguese	Iscte	2019
8	Patricia Martins Passos	Validation of a patient classification system for nursing care in an oncology outpatient	Portuguese	Iscte	2019
9	Catia Elken Magalhães Ferreira	Employee Talent Enhancement in a Public Company	Portuguese	Iscte	2019
10	Catia Elken Magalhães Ferreira	Employee Talent Enhancement in a Public Company	Portuguese	Iscte	2019
11	Vasco Miguel de Assis dos Santos	The Long Memory Behaviour of Stock Market Volatility: Evidence from the PIIGS Countries	English	Iscte	2013
12	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	--

Total Citations

Web of Science®	407
Scopus	382

Publications

• Scientific Journals

- Scientific journal paper

1	Sacadura, J. N. & Bentes, S. R. (2025). Does government ownership influence the dividend payments of European banks?. Research in International Business and Finance. 79
2	Bentes, S. R. (2023). Is gold a safe haven for the CIVETS countries under extremely adverse market conditions? Some new evidence from the MF-DCCA analysis. Physica A. 623 - Times Cited Web of Science®: 14 - Times Cited Scopus: 14
3	Navas, R. D., Gama, A. P. M. & Bentes, S. R. (2023). The relevance of using accounting fundamentals in the Euronext 100 index. RBGN - Revista Brasileira de Gestão de Negócios. 25 (4), 456-479 - Times Cited Google Scholar: 2
4	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®: 18 - Times Cited Scopus: 18
5	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 Web of Science®: 2 - Times Cited Scopus: 17
6	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®: 5 - Times Cited Scopus: 6 - Times Cited Google Scholar: 8
7	Bentes, S. R. (2021). On the hysteresis of financial crises in the US: Evidence from S&P 500. Physica A. 565 - Times Cited Web of Science®: 6 - Times Cited Scopus: 4
8	Sónia R. Bentes (2021). How COVID-19 has affected stock market persistence? Evidence from the G7's. Physica A. 581 - Times Cited Web of Science®: 25 - Times Cited Scopus: 24
9	Bentes, S. (2018). Is stock market volatility asymmetric? A multi-period analysis for five countries . Physica A. 499, 258-265 - Times Cited Web of Science®: 8 - Times Cited Scopus: 5
10	Bentes, S. R. (2017). On the relation between implied and realized volatility indices: evidence from the BRIC countries. Physica A. 482, 243-248 - Times Cited Web of Science®: 4 - Times Cited Scopus: 4

11	Bentes, S. R. (2016). An entropy-based approach to stock market volatility: evidence from the G7's market indices. International Journal of Industrial and Systems Engineering. 24 (2), 158-177 - Times Cited Scopus: 2
12	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. Acta Physica Polonica Series a. 129 (5), 997-1003 - Times Cited Web of Science®: 2 - Times Cited Scopus: 2
13	Bentes, S. R. (2016). Long memory volatility of gold price returns: how strong is the evidence from distinct economic cycles?. Physica A. 443, 149-160 - Times Cited Web of Science®: 18 - Times Cited Scopus: 19
14	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
15	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 - Times Cited Web of Science®: 28 - Times Cited Google Scholar: 55
16	Bentes, S. R. (2015). A comparative analysis of the predictive power of implied volatility indices and GARCH forecasted volatility. Physica A. 424, 105-112 - Times Cited Web of Science®: 36 - Times Cited Scopus: 31
17	Bentes, S. R. (2015). On the integration of financial markets: how strong is the evidence from five international stock markets?. Physica A. 429, 205-214 - Times Cited Web of Science®: 19 - Times Cited Scopus: 18
18	Bentes, S. R. (2015). Forecasting volatility in gold returns under the GARCH, IGARCH and FIGARCH frameworks: new evidence. Physica A. 438, 355-364 - Times Cited Web of Science®: 67 - Times Cited Scopus: 62
19	Bentes, Sonia R. (2014). Measuring persistence in stock market volatility using the FIGARCH approach. Physica A. 408, 190-197 - Times Cited Web of Science®: 25 - Times Cited Scopus: 23
20	Bentes, S. & Menezes, R. (2013). On the predictability of realized volatility using feasible GLS. Journal of Asian Economics. 28, 58-66 - Times Cited Web of Science®: 4 - Times Cited Scopus: 6
21	Bentes, S.R. & Menezes, R. (2012). Entropy: a new measure of stock market volatility?. Journal of Physics: Conference Series (JPCS). 394 (conference 1), 012033 - Times Cited Web of Science®: 46 - Times Cited Scopus: 46

22	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 - Times Cited Web of Science®: 80 - Times Cited Scopus: 81 - Times Cited Google Scholar: 143

• Books and Book Chapters

- Book chapter

1	Raúl Daniel Navas, Bentes, S. & Gama, A. P. (2016). Evaluating companies: Investing for the long run. In Trade and Global Market.