

# João Pedro Pereira

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## 1 Employment

- 2019 – now: Associate Professor of Finance (with *agregação*), Nova SBE
- 2015 – 2019: Assistant Professor of Finance (with *agregação*), Nova SBE
- 2016: Visiting Research Scholar, MIT Sloan School of Management and MIT Center for Energy and Environmental Policy Research
- 2012 – 2013: Visiting Scholar, Department of Finance, University of Delaware. (Also short appointments during Jan/2010 and Jan/2011.)
- 2011: Visiting Researcher, Economic Research Department, Bank of Portugal
- 2004 – 2014: Assistant Professor of Finance (with tenure and *agregação*), ISCTE-IUL

## 2 Education

- 1999 – 2004: PhD in Finance, University of North Carolina at Chapel Hill (USA).  
Dissertation: “Essays in portfolio choice with illiquid securities”.
- 1995 – 1998: M.Sc. in Financial and Monetary Economics, ISEG (Portugal).  
Thesis: “Immunization under single factor models – an application to Portugal”.
- 1990 – 1995: Licenciatura (5-year degree) in Business Administration, ISCTE-IUL (Portugal).

## 3 Professional certifications and other courses

- 2013: The Global Renewable Energy Business.  
Short executive course at IE, Madrid.
- 2012: Energy Risk Professional, Global Association of Risk Professionals.
- 2011 – 2012: Executive Master in Sustainable Energy Systems, MIT Portugal Program.  
(Joint program between Massachusetts Institute of Technology and Instituto Superior Técnico)

## 4 Academic Publications

1. Balancing reserves in a power system with high wind penetration – evidence from Portugal. With Pedro Frade, J. Santana, and J. Catalão. *Energy Policy*, 2019, Vol. 132, pp. 702-713.
2. Market integration and the persistence of electricity prices. With Vasco Pesquita, Paulo Rodrigues, and António Rua. *Empirical Economics*, 2018.
3. Asset Pricing with a Bank Risk Factor. With António Rua. *Journal of Money, Credit and Banking*, 2018, Vol. 50, Issue 5, pp. 993-1032.
4. Do locals know better? A comparison of the performance of local and foreign institutional investors. With Pedro Pires, Miguel A. Ferreira and Pedro Matos. *Journal of Banking and Finance*, 2017, Vol. 82, 151-164.
5. The empirical determinants of Credit Default Swap spreads - a quantile regression approach. With Pedro Pires and Luís Martins. *European Financial Management*, 2015, Vol. 21, No. 3.
6. Tiny prices in a tiny market: evidence from Portugal on optimal share prices. With Teresa Cutelo. *European Financial Management*, 2013, Vol. 19, No. 3.  
NYSE Euronext Lisbon Award for Best Scientific Research on Portuguese Capital Markets, 2011.
7. Stock returns and the volatility of liquidity. With Harold H. Zhang. *Journal of Financial and Quantitative Analysis*, 2010, Vol. 45, No. 4.
8. Liquidity and conditional portfolio choice: a nonparametric investigation. With Eric Ghysels. *Journal of Empirical Finance*, 2008, v.15, pp. 679-699.  
Best Paper in Investments, Southern Finance Association Annual Meeting, 2003.
9. Immunization under single-factor models – an application to Portugal. With Nuno Cassola. *Review of Financial Markets*, 1998, Vol. 1 – nº2.

## 5 Current Teaching

- Energy Finance – MSc Finance
- Fixed Income – MSc Finance and Executive Education
- Credit Risk – MSc Finance and Executive Education
- Investments – Lisbon MBA

## 6 Current service to Nova SBE

- Academic director of the Bachelor degree in Management
- Coordination of Directed Research Internships for MSc Finance students
- Supervision of master students' field labs at Moody's