

Profile

Personal



Name	Rui Manuel Campilho Pereira de Menezes
Department	Department of Quantitative Methods for Management and Economics
Category	Full Professor
Research group	Data Analytics
Last update	Undefined

Qualifications

Type	Course	Institution	Year
Aggregation	Métodos Quantitativos/Econometria	ISCTE-IUL	2008
Doctorate degree	Econometria	University of Keele (UK)	1995
Undergraduate degree	Organização e Gestão de Empresas	ISCTE-IUL - Instituto Superior Ciências Trabalho e da Empresa	1982

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ORCID Profile [Visit ORCID Profile](#)

Ciência-IUL Profile [Visit Ciência-IUL Profile](#)

Academic activities

Courses

"Advanced Econometrics II" (Coordinator)

"Advanced Econometrics II" (Coordinator)

"Advanced Econometrics II" (Coordinator)

"Econometria dos Mercados Financeiros" (Coordinator)

"Public Financial Management and Public Accounting" (Coordinator)

"Public Financial Management and Public Accounting" (Coordinator)

"Macro-Econometrics II" (Coordinator)

"Macro-Econometrics II" (Coordinator)

"Mathematics"

"Mathematics"

"Econometric Methods" (Coordinator)

"Optimization"

"Optimization"

Supervisions

PhD Thesis

Teodora Mónica Isfan, "Aplicações da física no estudo de não-linearidades em séries temporais", Rui Manuel Campilho Pereira de Menezes, PhD Thesis, Concluded, 2011

Adriano Mendonça Souza (post-doc), "Monitoração e ajuste de realimentação na presença de dados de alta frequência", Rui Manuel Campilho Pereira de Menezes, PhD Thesis, Concluded, 2011

Sónia Margarida Ricardo Bentes, "Sobre a medição da volatilidade nos mercados bolsistas internacionais: Evidencia dos países do G7", Rui Manuel Campilho Pereira de Menezes, PhD Thesis, Concluded, 2010

Sofia Maria Lopes Portela, "Modelling partial customer churn in the portuguese fixed telecommunications industry by using survival models", Rui Manuel Campilho Pereira de Menezes, PhD Thesis, Concluded, 2010

Master Thesis

Pedro Manuel Rato dos Santos, "The Impact of International Fiscal Monetary Spillovers on Shanghai Stock Exchange Returns", Rui Manuel Campilho Pereira de Menezes, Master Thesis, Concluded, 2017

Vasco Miguel de Assis dos Santos, "The Long Memory Behaviour of Stock Market Volatility: Evidence from the PIIGS Countries", Rui Manuel Campilho Pereira de Menezes, Master Thesis, Concluded, 2013

António Hama Thay, "A Industria do Cimento como Vector Estratégico para o Desenvolvimento de Moçambique - Estudo de caso: Cimentos de Moçambique", Rui Manuel Campilho Pereira de Menezes, Master Thesis, Concluded, 2012

Elaine Assis Melo de Almeida, "A educação à distância no contexto das instituições de ensino superior particulares localizadas no extremo norte da Amazônia legal brasileira: o caso de Roraima. ", Rui Manuel Campilho Pereira de Menezes, Master Thesis, Concluded, 2011

Simone Souza Demolinari, "Psicopatia nas Organizações ", Rui Manuel Campilho Pereira de Menezes, Master Thesis, Concluded, 2010

Marcelo Saraceni Nunes, "Inovação Estratégia nas Instituições de Ensino Superior no Brasil ", Rui Manuel Campilho Pereira de Menezes, Master Thesis, Concluded, 2010

Final Project

Ricardo Francisco Firmino Mendes Pacheco, "Econometric Study of the Spanish Electricity Spot Market and Primary Energy Markets Using VAR/VECM Methodology. ", Rui Manuel Campilho Pereira de Menezes, Final Project, Concluded, 2010

Scientific Activities

Scientific Articles in International Journals

Lei, J. & Menezes, R. (2018). Fairness evaluation method of resource allocation based on BPSO multidimensional perspective. Cluster Computing., [Ciência-IUL](#), Indexada (SCOPUS)

Menezes, R. & Oliveira, A. (2015). Risk assessment and stock market volatility in the Eurozone: 1986-2014. Journal of Physics: Conference Series (JPCS). 604, 012014, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Fandiño, A., Marques, C., Menezes, R. & Sonia R. Bentes (2015). Organizational social capital Scale based on Nahapiet and Ghosal model: development and validation. Review of Contemporary Business Research. 4 (2), 25-38, [Ciência-IUL](#)

Fandiño, A., Souza, M., Formiga, N., Menezes, R. & Bentes, Sonia 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, [Ciência-IUL](#)

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, [Ciência-IUL](#)

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, [Ciência-IUL](#)

Nigmatullin, R., Machado, J. & Menezes, R. (2013). Self-similarity principle: the reduced description of randomness. Central European Journal of Physics. 11 (6), 724-739, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

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), [Ciência-IUL](#), Indexada (SCOPUS)

- 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, [Ciência-IUL](#)
- 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, [Ciência-IUL](#)
- 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, [Ciência-IUL](#)
- 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, [Ciência-IUL](#)
- Portela, S. & Menezes, R. (2013). Fundamentals of multiple events duration models. *International Journal of Academic Research*. 5 (5), 172-178, [Ciência-IUL](#)
- Bentes, S. & Menezes, R. (2013). On the predictability of realized volatility using feasible GLS. *Journal of Asian Economics*. 28, 58-66, [Ciência-IUL](#), Indexada (SCOPUS)
- 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, [Ciência-IUL](#), Indexada (SCOPUS)
- 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, [Ciência-IUL](#), Indexada (SCOPUS)
- Bentes, S.R. & Menezes, R. (2012). Entropy: a new measure of stock market volatility?. *Journal of Physics: Conference Series (JPCS)*. 394 (conference 1), 012033, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- 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, [Ciência-IUL](#)
- 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, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- 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, [Ciência-IUL](#)
- 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, [Ciência-IUL](#), Indexada (SCOPUS)
- 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, [Ciência-IUL](#)
- Portela, S. & Menezes, R. (2011). Detecting customer defections: an application of continuous duration models. *Journal of Global Strategic Management*. 5 (1), 22-30, [Ciência-IUL](#)
- 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, [Ciência-IUL](#), Indexada (SCOPUS)
- 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, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

- 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, [Ciência-IUL](#)
- 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, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Ferreira, N. B., Menezes, R. & Mendes, D. A. (2007). Asymmetric conditional volatility in international stock markets. *Physica A*. 382 (1), 73-80, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Asche, F., Menezes, R. & Dias, J.F. (2007). Price transmission in cross boundary supply chains. *Empirica*. 34 (5), 477-489, [Ciência-IUL](#), Indexada (SCOPUS)
- 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, [Ciência-IUL](#)
- Dionísio, A. , Menezes, R. & Mendes, D.A. (2006). Entropy-based independence test. *Nonlinear Dynamics*. 44 (1-4), 351-357, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- 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, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- 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, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Dionísio, A., Mendes, D.A., Menezes, R. & Silva, J.V. (2005). Linear and nonlinear dependence models of stock market returns. *Social Science Research Network*., [Ciência-IUL](#)
- 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, [Ciência-IUL](#), Indexada (SCOPUS/ISI)
- Menezes, R., Dionísio, A. & Mendes, D.A. (2004). Asymmetric price transmission within the Portuguese stock market. *Physica A*. 344 (1-2), 312-316, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Books

- Ferreira, M. A. M., Menezes, R. & Catanas, F. (2004). *Temas em Métodos Quantitativos 4*. Lisboa. Edições Sílabo., [Ciência-IUL](#)
- Ferreira, M. A. M., Menezes, R. & Cardoso, M. G. M. S. (2001). *Temas em Métodos Quantitativos 2*. Lisboa. Edições Sílabo., [Ciência-IUL](#)

Book Chapters

- Diana Mendes, Rui Menezes, Andreia Dionísio (2009) "A hipótese de eficiência dos mercados revisitada: abordagem da dependência não-linear", *Sílabo* 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). Lisboa: Sílabo., [Ciência-IUL](#)

Sónia Margarida Ricardo Bentes, Rui Menezes, Diana Mendes (2009) "Entropic measures in nonlinear dynamics", SílaboBentes, 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). Lisboa: Sílabo., [Ciência-IUL](#)

Andreia Dionísio, Rui Menezes, Diana Mendes (2006) "O princípio da entropia máxima", SílaboDionísio, 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). Lisboa: Sílabo., [Ciência-IUL](#)

Rui Menezes (2004) "Estimation issues on the proportional hazards function applied to joblessness duration data", SílaboMenezes, 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). Lisboa: Sílabo., [Ciência-IUL](#)

Nuno Ferreira, Rui Menezes, Diana Mendes (2004) "O teste de raízes unitárias", SílaboFerreira, 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., [Ciência-IUL](#)

Andreia Dionísio, Rui Menezes, Diana Mendes (2004) "Informação mútua: uma medida de dependência não-linear", SílaboDionísio, 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). Lisboa: Sílabo., [Ciência-IUL](#)

Andreia Dionísio, Rui Menezes, Diana Mendes (2003) "A entropia como medida de informação na modelação económica", SílaboDionísio, 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).: Sílabo., [Ciência-IUL](#)

Rui Menezes (2001) "Work-history patterns and the costs of worker displacement", SílaboMenezes, 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). Lisboa: Sílabo., [Ciência-IUL](#)

Rui Menezes (2000) "Work-history patterns and the process of labour market adjustment to displacement", SílaboMenezes, 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). Lisboa: Sílabo., [Ciência-IUL](#)

Conference Proceedings

Menezes, R. & Bentes, S. (2015). Market integration and globalization of financial markets: Evidence from Portugal, Spain, UK, Japan and US. Proceedings of the 2100 Project Association Joint Conferences. 157-162, [Ciência-IUL](#)

Bentes, S., Oliveira, Á. & Menezes, R. (2015). Gold prices and equity market crises: how accurate are the forecasts from a nonlinear model?. Stochastic and Computational Finance., [Ciência-IUL](#)

Ferreira, N. B. & Menezes, R. (2014). Efficiency assessment of the PSI-20 enterprises using Stochastic Frontier Analysis. Sixth Annual American Business Research Conference., [Ciência-IUL](#)

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 & Industrial Engineering., [Ciência-IUL](#)

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. 0-0, [Ciência-IUL](#)

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. 0-0, [Ciência-IUL](#)

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. 0-0, [Ciência-IUL](#)

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. 0-0, [Ciência-IUL](#)

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. 0-0, [Ciência-IUL](#)

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. 0-0, [Ciência-IUL](#)

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. 0-0, [Ciência-IUL](#)

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. 0-0, [Ciência-IUL](#)

Mendes, D. A., Mendes, V., Ferreira, N. B. & Menezes, R. (2010). Symbolic shadowing and the computation of entropy for observed time series. Econophysics Approaches to Large-Scale Business Data and Financial Crisis. 227-246, [Ciência-IUL](#)

Klidzio, R., Souza, A. & Menezes, R. (2010). Evaluation of the productive process by means of control charts in the presence of volatility. The International Multi-Conference on Complexity, Informatics and Cybernetics. 464-467, [Ciência-IUL](#)

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. 0-0, [Ciência-IUL](#)

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. 0-0, [Ciência-IUL](#)

Portela, S. & Menezes, R. (2010). The duration of the costumer relationship with fixed telecommunications service providers in Portugal. The International Multi-Conference on Complexity, Informatics and Cybernetics. 451-456, [Ciência-IUL](#)

Portela, S. & Menezes, R. (2010). Applying Survival Analysis on Customer Churn Management. Proceedings of the European Marketing Academy Conference. 0-0, [Ciência-IUL](#)

Portela, S. & Menezes, R. (2010). Customer Management by Using Duration Models. Proceedings of the ALIO-INFORMS Joint International Meeting. 0-0, [Ciência-IUL](#)

Menezes, R. (2010). Price transmission and the globalization of stock markets: evidence from five countries. Perspectives on Econophysics II. 41-59, [Ciência-IUL](#)

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. 0-0, [Ciência-IUL](#)

Portela, S. & Menezes, R. (2009). Modeling Customer Churn: An Application of Duration Models. Proceedings of the Australian and New Zealand Marketing Academy Conference, Melbourne. 0-0, [Ciência-IUL](#)

Portela, S. & Menezes, R. (2009). Customer churn management by using continuous survival analysis. Proceedings of the Academy of Marketing Annual Conference. 0-0, [Ciência-IUL](#)

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. 0-0, [Ciência-IUL](#)

Working Papers

Menezes, R. & Bentes, S. (2016). Hysteresis and Duration Dependence of Financial Crises in the US: Evidence from 1871-2016. Hysteresis and Duration Dependence of Financial Crises in the US: Evidence from 1871-2016., [Ciência-IUL](#)

Other publications

Diana Mendes, Rui Menezes, Orlando Gomes (2008) "Editorial", Mendes, D. A., Menezes, R. & Gomes, O. (2008). Editorial. Physica A: Statistical Mechanics and its Applications. 387 (15), V, [Ciência-IUL](#)

Printed in Scientific Book

Ferreira, M. A. M., Menezes, R. & Catanas, F. (2004). Temas em Métodos Quantitativos 4. Lisboa. Edições Sílabo., [Ciência-IUL](#)

Ferreira, M. A. M., Menezes, R. & Cardoso, M. G. M. S. (2001). Temas em Métodos Quantitativos 2. Lisboa. Edições Sílabo., [Ciência-IUL](#)

International Communications

Keynote Speaker

Menezes, R., Portela, S. & Bentes, S. (2012). Interest rate changes and stock market volatility: recent evidence from Europe. 3rd International Workshop on Statistical Physics and Mathematics for Complex Systems (SPMCS 2012)., [Ciência-IUL](#)

Menezes, R. (2011). The impact of financial crises in EU stock markets. International Conference on Econophysics., [Ciência-IUL](#)

Souza, A., Souza, F. & Menezes, R. (2011). Industrial electrical energy supply to Rio Grande do Sul, Brazil, through forecast combination. International Conference on Econophysics., [Ciência-IUL](#)

Wolff, L., Santos, E., Souza, A. & Menezes, R. (2011). The behavior among the major stock exchanges in the world and the Brazilian BOVESPA index. International Conference on Econophysics., [Ciência-IUL](#)

Menezes, R. (2010). Long-run co-movements under globalization in the stock market: evidence from the G7. The 2nd International Workshop on Statistical Physics and Mathematics for Complex Systems., [Ciência-IUL](#)

Panel / Poster

Vale, S., Menezes, R. & Banerjee, K. (2012). Economic Growth of India: a Study based on enthalpy concept. the IIM France conference in Kolkata ., [Ciência-IUL](#)

Portela, S. & Menezes, R. (2009). Duration Models of Independent Competing Risks: An Application to the Customer Churn. XI Latin American Workshop on Nonlinear Phenomena., [Ciência-IUL](#)

Oral Presentation

Bentes, S. & Menezes, R. (2016). Is stock market volatility asymmetric? New evidence under the last financial crisis. QMF - Quantitative Methods in Finance Conference 2016., [Ciência-IUL](#)

Bentes, S. & Menezes, R. (2016). An entropy approach to financial volatility: Evidence from the G7 countries. VBSF - 2016 Vietnam Symposium of Banking and Finance., [Ciência-IUL](#)

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., [Ciência-IUL](#)

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., [Ciência-IUL](#)

Menezes, R. & Oliveira, Á. (2014). Stock market volatility changes in Europe: 1989-2014. ISF 2014 - The 34th International Symposium on Forecasting., [Ciência-IUL](#)

Mehauté, A., Tayurski, D., Menezes, R., Badialli, J.P. & Raynal, S. (2014). Innovation Management vs Fractal Infinite Paths Integral: How to overstep, financial controls and constructivist economic point of view. ENEC - International Conference on Econophysics, New Economy and Complexity Sciences., [Ciência-IUL](#)

Ferreira, N. B. & Menezes, R. (2014). Efficiency assessment of the PSI-20 enterprises using Stochastic Frontier Analysis. 6th Annual American Business Research Conference., [Ciência-IUL](#)

Menezes, R. & Bentes, S. (2014). Market integration and globalization of financial markets: Evidence from Portugal, Spain, UK, Japan and US. BS'14 - Fourth International Conference on Business Sustainability 2014., [Ciência-IUL](#)

Menezes, R. & Oliveira, Á. (2014). Risk/return optimization in a global financialmarket system: interest rates vs. stock market returns. SPMCS 2014 - Statistical Physics and Mathematics for Complex Systems., [Ciência-IUL](#)

Ferreira, N. B., Menezes, R. & Oliveira, M.M. (2013). Cointegration and structural breaks in the EU Sovereign Debt Crisis. Finance and Economics Conference., [Ciência-IUL](#)

Portela, S. & Menezes, R. (2013). Estimating Customer Churn in the ADSL Industry in Portugal - An Application of Continuous Duration Models. International Conference on Applied Business and Economics., [Ciência-IUL](#)

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., [Ciência-IUL](#)

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., [Ciência-IUL](#)

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., [Ciência-IUL](#)

Bentes, s. & Menezes, R. (2012). Entropy: a new measure of stock market volatility?. 3rd International Workshop on Statistical Physics and Mathematics for Complex Systems (SPMCS 2012)., [Ciência-IUL](#)

Portela, S. & Menezes, R. (2012). A semi-markov model of customer lifetime in the Portuguese fixed telecommunications industry. 3rd International Workshop on Statistical Physics and Mathematics for Complex Systems (SPMCS 2012)., [Ciência-IUL](#)

Portela, S. & Menezes, R. (2012). A Semi-Markov Model of Customer Lifetime in the Portuguese Fixed Telecommunications Industry. 3rd International Workshop on Statistical Physics and Mathematics for Complex Systems., [Ciência-IUL](#)

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., [Ciência-IUL](#)

Ferreira, N. B., Menezes, R. & Bentes, S. (2012). EU severe debt crisis: strengthened links between interest rates and stock market returns. 6th CSDA International Conference on Computational and Financial Econometrics (CFE12)., [Ciência-IUL](#)

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., [Ciência-IUL](#)

Menezes, R. & Bentes, S. (2011). Persistence and cointegration in the global stock market: empirical evidence from Europe. Meetings of the Midwest Econometrics Group., [Ciência-IUL](#)

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Other Activities

Academic Management Positions

Coordenador da unidade curricular Econometria dos Mercados Financeiros (2015/2015)

Coordenador da unidade curricular Gestão Financeira e Contabilidade Pública (2016/2016)

Coordenador da unidade curricular Econometria dos Mercados Financeiros (2016/2016)

Coordenador da unidade curricular Métodos Económétricos (2016/2016)

Coordenador da unidade curricular Econometria Financeira Avançada (2016/2016)

Coordenador da unidade curricular Econometria Financeira (2016/2016)

Coordenador da unidade curricular Gestão Financeira e Contabilidade Pública (2017/2017)

Coordenador da unidade curricular Macroeconometria II (2017/2017)

Coordenador da unidade curricular Econometria Avançada II (2017/2017)

Coordenador da unidade curricular Econometria Avançada II (2018/2018)

Membro da Comissão Permanente da Comissão Científica do Departamento de Métodos Quantitativos para Gestão e Economia (2018/2022)

Membro do Plenário da Comissão Científica da Escola de Gestão (2018/2022)

Coordenador da unidade curricular Econometria Avançada II (2019/2019)

Coordenador da unidade curricular Macroeconometria II (2019/2019)