

Profile

Personal



Name	Szabolcs Sebestyén
Department	Department of Finance
Category	Assistant Professor
Research group	Finance
Last update	Undefined

Teaching and Research Interests

- Financial economics, financial econometrics, asset pricing, monetary policy, financial markets, credit risk, high-frequency finance, Bayesian econometrics

Qualifications

Type	Course	Institution	Year
Doctorate degree	PhD in Economics	University of Alicante	2006

Contacts

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Academic activities

Courses

"Corporate Finance (1st Cycle)"

"Corporate Finance (1st Cycle)"

"Corporate Finance (1st Cycle)"

"International Finance (2nd Cycle)" (Coordinator)

"International Finance (2nd Cycle)" (Coordinator)

"International Finance (2nd Cycle)" (Coordinator)

"International Finance (2nd Cycle)" (Coordinator)

"International Finance" (Coordinator)

"Finance for International Business (Mim)" (Coordinator)

"Finance for International Business (Mim)"

"International Financial Management (Cv)"

"International Financial Management (Cv)"

"Investments"

"Investments"

"Investments (6ects)" (Coordinator)

"Investments (6ects)" (Coordinator)

"Investments (6ects)" (Coordinator)

"Asset Pricing I" (Coordinator)

"Asset Pricing I" (Coordinator)

"Asset Pricing I" (Coordinator)

Supervisions

Master Thesis

João Guilherme de Almeida, "Impact of European monetary policy on bank equity prices ", Szabolcs Sebestyén, Master Thesis, Concluded, 2017

Yihao Chen, "The Sensitivity Analysis of Views Related Parameters in the Black-Litterman Model ", Szabolcs Sebestyén, Master Thesis, Concluded, 2017

Ana Sílvia Boutte Fagulha Baguecho, "The Impact of Capital Controls on Firm Value ", Szabolcs Sebestyén, Master Thesis, Concluded, 2016

Ricardo Miguel Furtado Lisboa, "Religion and Modern Finance: Islamic Banking and the use of Derivatives", Szabolcs Sebestyén, Master Thesis, Concluded, 2016

José Pedro Meira Campino, "The Impact of ECB'S Monetary Policy on Euro's Exchange Rate ", Szabolcs Sebestyén, Master Thesis, Concluded, 2015

Marta Rotaru, "Heterogeneity of Lending Rates in the Euro Area and ECB'S Non Standard Measures", Szabolcs Sebestyén, Master Thesis, Concluded, 2013

Final Project

Ana Maria Caria da Silva, "The Determinants of the Portuguese Sovereign Debt Spread", Szabolcs Sebestyén, Final Project, Concluded, 2015

André Alexandre Gil Penha, "The Effect of Credit Rating Agencies in Stock Prices Event Study in Germany and Portugal ", Szabolcs Sebestyén, Final Project, Concluded, 2015

João Paulo Belo Branco, "How can Rating Agencies Influence the Stock Markets", Szabolcs Sebestyén, Final Project, Concluded, 2012

Scientific Activities

Scientific Articles in International Journals

León, Á. & Sebestyén, Sz. (2012). New measures of monetary policy surprises and jumps in interest rates. Journal of Banking and Finance. 36 (8), 2323-2343, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Andersson, M., Overby, L. J. & Sebestyén, S. (2010). Which news moves the euro area bond market?. German Economic Review. 10 (1), 1-31, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Other Activities

Academic Management Positions

Coordenador da unidade curricular Gestão Financeira Internacional (2014/2014)

Coordenador da unidade curricular Investimentos (6ects) (2015/2015)

Coordenador da unidade curricular Finanças Internacionais (Mim) (2015/2015)

Coordenador da unidade curricular Finanças Internacionais (2.º Ciclo) (2015/2015)

Coordenador da unidade curricular Investimentos I (2015/2015)

Coordenador da unidade curricular Investimentos (6ects) (2016/2016)

Coordenador da unidade curricular Finanças Internacionais (2.º Ciclo) (2016/2016)

Coordenador da unidade curricular Finanças Internacionais (Mim) (2016/2016)

Coordenador da unidade curricular Investimentos (6ects) (2017/2017)

Coordenador da unidade curricular Finanças Internacionais (2.º Ciclo) (2017/2017)

Coordenador da unidade curricular Investimentos I (2017/2017)

Coordenador da unidade curricular Finanças Internacionais (Mim) (2017/2017)

Coordenador da unidade curricular Investimentos (6ects) (2018/2018)

Coordenador da unidade curricular Investimentos I (2018/2018)

Coordenador da unidade curricular Finanças para Negócios Internacionais (Mim) (2018/2018)

Coordenador da unidade curricular Finanças Internacionais (2.º Ciclo) (2018/2018)

Coordenador da unidade curricular Investimentos I (2019/2019)

Coordenador da unidade curricular Finanças Internacionais (2.º Ciclo) (2019/2019)

Awards

Best Fixed Income Paper Award at the XVI Finance Forum, Barcelona - 2008 (International)

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