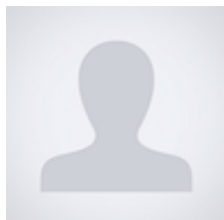


Profile

Personal



Name	Maria Helena Lopes Moreira da Veiga
Department	
Category	Associate Professor
Research group	Finance
Last update	Undefined

Contacts

E-mail

ORCID Profile [Visit ORCID Profile](#)

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Academic activities

Supervisions

PhD Thesis

João Henrique Gonçalves Mazzeu, "Forecasting under model uncertainty", Maria Helena Lopes Moreira da Veiga, PhD Thesis, Concluded, 2016

Xiuping Mao, "Asymmetric Stochastic Volatility Models", Maria Helena Lopes Moreira da Veiga, PhD Thesis, Concluded, 2015

Jorge Gálan, "Bayesian Analysis of Heterogeneity in Stochastic Frontier Models", Maria Helena Lopes Moreira da Veiga, PhD Thesis, Concluded, 2014

Scientific Activities

Scientific Articles in International Journals

Mazzeu, J. H. G., Ruiz, E. R. & Veiga, H. (2018). Uncertainty and density forecasts of arma models: comparison of asymptotic, bayesian, and bootstrap procedures. Journal of Economic Surveys. 32 (2), 388-419, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Ramos, S. B., Taamouti, A., Veiga, H. & Wang, C.-W. (2017). Do investors price industry risk? Evidence from the cross-section of the oil industry. *Journal of Energy Markets*. 10 (1), 79-108, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Mao, X., Ruiz, E. & Veiga, H. (2017). Threshold stochastic volatility: properties and forecasting. *International Journal of Forecasting*. 33 (4), 1105-1123, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Bahamonde, N. & Veiga, H. (2016). A robust closed-form estimator for the GARCH(1,1) model. *Journal of Statistical Computation and Simulation*. 86 (8), 1605-1619, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Martín-Barragan, B., Ramos, S. & Veiga, H. (2015). Correlations between oil and stock markets: a wavelet-based approach. *Economic Modelling*. 50, 212-227, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Galán, J. E., Veiga, H. & Wiper, M. P. (2015). Dynamic effects in inefficiency: evidence from the Colombian banking sector. *European Journal of Operational Research*. 240 (2), 562-571, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Grané, A. & Veiga, H. (2014). Outliers, GARCH-type models and risk measures: a comparison of several approaches. *Journal of Empirical Finance*. 26, 26-40, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Galán, J. E., Veiga, H. & Wiper, M. P. (2014). Bayesian estimation of inefficiency heterogeneity in stochastic frontier models. *Journal of Productivity Analysis*. 42 (1), 85-101, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Ramos, S. B. & Veiga, H. (2013). Oil price asymmetric effects: answering the puzzle in international stock markets. *Energy Economics*. 38 (July), 136-145, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Grané, A. & Veiga, H. (2012). Asymmetry, realised volatility and stock return risk estimates. *Portuguese Economic Journal*. 11 (2), 147-164, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Ramos, S. & Veiga, H. (2011). Risk factors in oil and gas industry returns: international evidence. *Energy Economics*. 33 (3), 525-542, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Grané, A. & Veiga, H. (2010). Wavelet-based detection of outliers in financial time series. *Computational Statistics and Data Analysis*. 54 (11), 2580-2593, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Veiga, H. & Vorsatz, M. (2010). Information aggregation in experimental asset markets in the presence of a manipulator. *Experimental Economics*. 13 (4), 379-398, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Veiga, H. & Vorsatz, M. (2009). Price manipulation in an experimental asset market. *European Economic Review*. 53 (3), 327-342, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Perez, A., Ruiz, E. & Veiga, H. (2009). A note on the properties of power-transformed returns in long-memory stochastic volatility models with leverage effect. *Computational Statistics and Data Analysis*. 53 (10), 3593-3600, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Ruiz, E. & Veiga, H. (2008). Modelling long-memory volatilities with leverage effect: A-LMSV versus FIEGARCH. *Computational Statistics and Data Analysis*. 52 (6), 2846-2862, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Grané, A. & Veiga, H. (2008). Accurate minimum capital risk requirements: a comparison of several approaches. *Journal of Banking and Finance*. 32 (11), 2482-2492, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Veiga, H. (2007). Are feedback factors important in modeling financial data?. *International Review of Finance*. 7 (3-4), 105-118, [Ciência-IUL](#)

Book Chapters

Sofia Ramos, Helena Veiga, Chih-Wei Wang (2014) "Risk factors in the oil industry: un upstream and downstream analysis", Springer
Ramos, S. B., Veiga, H. & Wang, C.-W. (2014). Risk factors in the oil industry: un upstream and downstream analysis. In Sofia B.Ramos and Helena Veiga (Ed.), The Interrelationship Between Financial and Energy Markets. (pp. 3-32). Berlim: Springer.,
Ciência-IUL

Organization and Coordination Events

Mathematical and Statistical Methods for Actuarial Sciences and Finance (MAF 2018) (2018) , Membro de comissão científica de evento científico (International)

Congresso Computational Financial Econometrics (2016) , Membro de comissão científica de evento científico (International)

Other Activities

Professional Associations

Instituto Flores de Lemus (2004/final_year)

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