

Vivaldo Manuel Pereira Mendes

Profile



Department Department of Economics
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Teaching and Research Interests

- Macroeconomics, Optimal Monetary Policy, Sustainability of Social Security Systems

Qualifications

| Type | Course | Institution | Year |
|--------------|----------|---|------|
| Doutoramento | Economia | University of Sussex | 1998 |
| Mestrado | Economia | University of Sussex | 1991 |
| Licenciatura | Economia | Instituto Superior de Economia e Gestão - UTL | 1987 |

Academic activities

Courses

[Introduction to Computation for Economics](#) (Coordinator)

[Macroeconomics](#)

[Macroeconomics](#)

[Macroeconomics \(2nd Cycle\)](#) (Coordinator)

[Macroeconomics I](#) (Coordinator)

Supervisions

Master Thesis

Jorge André Tavares Lopes, "Quantitative Easing in Eurozone: Consequences and Effectiveness", Vivaldo Manuel Pereira Mendes, Master Thesis, Registado, 2019

Márcia Filipa Martins Tavares, "Existem sinais de bolha imobiliária? Uma análise empírica do caso português", Vivaldo Manuel Pereira Mendes, Master Thesis, Concluído, 2019

João Filipe Batista Mendes, "Previsão do preço da bitcoin ARIMA vs LSTM", Vivaldo Manuel Pereira Mendes, Master Thesis, Concluído, 2019

Ivo Inácio Gomes, "Helicopter Money in a Standard New Keynesian Model - Modelling and Simulation", Vivaldo Manuel Pereira Mendes, Master Thesis, Concluído, 2017

Daria Gustova, "The impact of E-Government Strategy on Economic Growth and Social Development", Vivaldo Manuel Pereira Mendes, Master Thesis, Concluído, 2017

Renato Rodrigues Marques de Freitas Ramos, "Central Banks and Asset Bubbles - The United Kingdom case", Vivaldo Manuel Pereira Mendes, Master Thesis, Concluído, 2016

Dapeng Nie, "The Quantitative Easing in China", Vivaldo Manuel Pereira Mendes, Master Thesis, Concluído, 2016

Eneida Marília do Canto Ramos Pereira Silva, "Inflation and the Federal Reserve System Large-Scale Asset Purchase: An empirical analysis of the U.S case", Vivaldo Manuel Pereira Mendes, Master Thesis, Concluído, 2015

Rodrigo Reis Nobre Polito, "The Bankruptcy of Lehman Brothers", Vivaldo Manuel Pereira Mendes, Master Thesis, Concluído, 2014

Maria Elisabete Vieira Azevedo, "Internal Devaluation and the Portuguese Debt-to-GDP Ratio", Vivaldo Manuel Pereira Mendes, Master Thesis, Concluído, 2014

Telma Filipa Batista Gonçalves da Romana, "Nonlinear Fiscal Multiplier: Evidence From Portugal", Vivaldo Manuel Pereira Mendes, Master Thesis, Concluído, 2014

Carina de Lurdes Rodrigues Pais, "Regulação Bancária & Basileia III: Um caso português", Vivaldo Manuel Pereira Mendes, Master Thesis, Concluído, 2012

Final Project

Ana Paula Pinto Delgado, "Gestão de Tesouraria em Clientes: Depósito Remoto", Vivaldo Manuel Pereira Mendes, Final Project, Concluído, 2013

Scientific Activities

Scientific Articles in International Journals

Gomes, O. & Mendes, V. (2011). Sluggish information diffusion and monetary policy shocks. Economics Bulletin. 31 (2), 1275-1287, [Ciência-IUL](#), Indexada (SCOPUS)

Mendes, D. A. & Mendes, V. (2008). Stability analysis of an implicitly defined labor market model. Physica A. 387 (15), 3921-3930, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Gomes, O., Mendes, D. A. & Mendes, V. (2008). Bounded rational expectations and the stability of interest rate policy. Physica A. 387 (15), 3882-3890, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Gomes, O., Mendes, V., Mendes, D. A. & Sousa Ramos, J. (2007). Chaotic dynamics in optimal monetary policy. European Physical Journal B. 57 (2), 195-199, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Mendes, D. A. & Mendes, V. (2005). Control of chaotic dynamics in an OLG economic model. Journal of Physics: Conference Series (JPCS). 23 (1), 158-181, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Book Chapters

Diana Mendes, Vivaldo Mendes (2014) "Parametric Models in Spatial Econometrics: A Survey", Springer
Mendes, D. A. & Mendes, V. (2014). Parametric Models in Spatial Econometrics: A Survey. In Pasquale Commendatore, Saime Kayam, Ingrid Kubin (Ed.), Complexity & Geographical Economics: Topics and Tools. (pp. 3-18). Berlin, Germany: Springer., [Ciência-IUL](#)

Vivaldo Mendes, Diana Mendes (2011) "Adaptive Learning and Central Bank Inattentiveness in Optimal Monetary Policy", Springer Mendes, V. & Mendes, D. A. (2011). Adaptive Learning and Central Bank Inattentiveness in Optimal Monetary Policy. In Peixoto, Mauricio Matos; Pinto, Alberto Adrego; Rand, David A. (Ed.), Dynamics, Games and Science I, II. (pp. 0-0): Springer ., [Ciência-IUL](#)

Diana Mendes, Vivaldo Mendes, José Sousa Ramos, Orlando Gomes (2009) "Computing Topological Entropy in Asymmetric Cournot Duopoly Games with Homogeneous Expectations", World Scientific Mendes, D. A., Mendes, V., Sousa Ramos, J. & Gomes, O. (2009). Computing Topological Entropy in Asymmetric Cournot Duopoly Games with Homogeneous Expectations. In Saber Elaydi (Trinity University), Kazuo Nishimura (Kyoto University), Mitsuhiro Shishikura (Kyoto University), Nobuyuki Tose (Keio University) (Ed.), Advances In Discrete Dynamical Systems. (pp. 169-178). Kyoto, Japão: World Scientific., [Ciência-IUL](#)

Conference Proceedings

Mendes, D. A., Mendes, V., Ferreira, N. B. & Menezes, R. (2010). Symbolic shadowing and the computation of entropy for observed time series. In Misako Takayasu, Tsutomu Watanabe, Hideki Takayasu (Ed.), Econophysics Approaches to Large-Scale Business Data and Financial Crisis. (pp. 227-246). Tokyo: Springer Japan., [Ciência-IUL](#)

Mendes, V., Gomes, O. & Mendes, D. A. (2009). Optimal Monetary Policy with Partially Rational Agents. In Martin Bohner and Memet Unal (Ed.), Proceedings of the 14th International Conference on Difference Equations and Applications - ICDEA 14. (pp. 187-194). Istanbul: Bahcesehir University Publishing Company., [Ciência-IUL](#)

Research Projects

National Government/ Organization contract research - Heterogeneous Agents, Learning and Complexity in Optimal Monetary Policy and Asset Pricing, ISCTE-IUL, IST, Vivaldo Mendes, ISCTE-IUL, POCTI/ECO/48628/2002 , 2004-2006

International Government/ Organization contract research - The EU in the new complex geography of economic systems: models, tools and policy evaluation, 16 countries (IT, AT, BE, BG, DE, EE, EL, ES, FR, HU, LU, NL, PT, SE, SK, UK, Membro, Italy (Università di Napoli 'Federico II'), COST Action IS1104 -- European Commission, 2011 - 2014

International Communications

Oral Presentation

Mendes, V. (2016). O Orçamento de Estado 2016. Grande Conferência Orçamento de Estado 2016., [Ciência-IUL](#)

Gonçalves, T., Mendes, V. & Mendes, D. A. (2014). Nonlinear Fiscal Multiplier: Evidence From Portugal. 3rd International Conference on Dynamics, Games and Science., [Ciência-IUL](#)

Mendes, D. A. & Mendes, V. (2014). Forecasting the Iberian Electricity Market Demand by using Nonlinear Time Series Tools. International Interdisciplinary Business-Economics Advancement Conference (IIBA 2014)., [Ciência-IUL](#)

Mendes, D. A. & Mendes, V. (2014). Volatility and Risk Estimation with Nonlinear Methods. 3rd International Conference on Dynamics, Games and Science., [Ciência-IUL](#)

Mendes, V. & Mendes, D. A. (2014). Revisiting Chaotic Interest Rate Rules. International Interdisciplinary Business-Economics Advancement Conference (IIBA 2014)., [Ciência-IUL](#)

Mendes, D. A. & Mendes, V. (2013). Learning to play Nash in deterministic uncoupled dynamics. NED'2013 - Nonlinear Economic Dynamics., [Ciência-IUL](#)

Mendes, D. A. & Mendes, V. (2013). Empirical methods applied to regional economics . COST Action IS1104 - The EU in the new economic complex geography, Lisbon Meeting., [Ciência-IUL](#)

Mendes, D. A. & Mendes, V. (2013). Nonlinear dynamics and social networks: some examples and applications in economics. COST Action IS1104 - The EU in the new economic complex geography, Madrid Meeting., [Ciência-IUL](#)

Mendes, D. A. & Mendes, V. (2013). Classifying nonlinearities in financial time series. CFE'2013, Computational Financial Econometrics., [Ciência-IUL](#)

Mendes, D. A. & Mendes, V. (2013). Stability in Nonlinear Macroeconomics and the Role of Policy. CFE'2013, Computational Financial Econometrics., [Ciência-IUL](#)

Mendes, D. A. & Mendes, V. (2012). Cournot duopoly games with heterogeneous players. ICDEA 2012., [Ciência-IUL](#)

Mendes, V., Mendes, D. A. (2012). Rational Bubbles and Economic Policy. ICDEA 2012 - International Conference on Difference Equations and Applications., [Ciência-IUL](#)

Mendes, D. A. & Mendes, V. (2011). Applications of dynamical systems in economy and biology. International Colloquium Poincaré, Problems and Perspectives., [Ciência-IUL](#)

Mendes, D. A. & Mendes, V. (2011). A nonlinear factor analysis for large sets of macroeconomic time series. CFE11., [Ciência-IUL](#)

Mendes, V. & Mendes, D. A. (2011). Learning to Play Nash in Uncoupled Deterministic Dynamics. International Workshop on Nonlinear Maps and their Applications -- NOMA 11., [Ciência-IUL](#)

Mendes, D. A. & Mendes, V. (2011). New results about triangular maps. NOMA11 - Nonlinear Maps and Applications ., [Ciência-IUL](#)

Mendes, V., Mendes, D. A. & A. Guedes (2011). Characterization and prediction of the electricity demand in the Iberian peninsula by using nonlinear time series analysis. 5th CSDA International Conference on Computational and Financial Econometrics (CFE11)., [Ciência-IUL](#)

Mendes, V., Mendes, D.A. (2011). New results for skew-product maps: Applications in Economics. NOMA'11 - Nonlinear Maps and Applications., [Ciência-IUL](#)

Mendes, V., Mendes, D. A. & Orlando Manuel da Costa Gomes (2009). Are There Simple Adaptive Heuristics that Secure Nash Equilibria?. International Conference on Difference Equations and Applications., [Ciência-IUL](#)

Mendes, V., Mendes, D. A. & Orlando Manuel da Costa Gomes (2008). Learning to Play Nash Equilibrium in Deterministic Uncoupled Dynamics. International Conference on Difference Equations and Applications., [Ciência-IUL](#)

Mendes, V., Mendes, D. A. & Orlando Manuel da Costa Gomes (2008). Learning to Play Nash Equilibrium in Deterministic Uncoupled Dynamics. International Conference on "Dynamics & Applications", in Honor of Mauricio Peixoto and David Rand., [Ciência-IUL](#)

Mendes, V., Mendes, D. A. & Orlando Manuel da Costa Gomes (2008). Learning to be Stable in Bayesian Cournot Games. International Conference on "Progress on Difference Equations" in Honor of Prof. Saber Elaydi., [Ciência-IUL](#)

National Communications

Keynote Speaker

Mendes, V. (2012). O Que Fazer com a Dívida Pública?. O Que Fazer com a Dívida Pública: Propostas e Perspectivas, Conferência organizada por AE e NAE ISCTE-IUL, 26 Novembro 2012, Lisboa, ISCTE-IUL., [Ciência-IUL](#)

Panel / Poster

Ramos, F., Costa, A., Mendes, D. A. & Mendes, V. (2018). Forecasting financial time series: a comparative study. JOCLAD 2018, XXIV Jornadas de Classificação e Análise de Dados., [Ciência-IUL](#)

Oral Presentation

Costa, A., Mendes, D. A., Ramos, F. & Mendes, V. (2018). Forecasting financial time series: a comparative study. IO2018 - XIX Congresso da APDIO 2018., [Ciência-IUL](#)

Other Activities

Professional Activities

COST Action IS1104 (European Commission)- The EU in the new complex geography of economic systems: models, tools and policy evaluation, (DE, EE, EL, ES, FR, HU, LU, NL, PT, SE, SK, UK), Researcher and vice-coordinator in Portugal (2012/2016)

IESM (Instituto Estudos Superiores Militares)), Professor (2010/2016)

Academic Management Positions

Coordenador da unidade curricular Macroeconomia (2º Ciclo) (2014/2014)

Coordenador da unidade curricular Economia da Banca e dos Seguros (2015/2015)

Coordenador da unidade curricular Complementos de Macroeconomia Contemporânea (2015/2015)

Coordenador da unidade curricular Introdução à Computação para Economia (2015/2015)

Coordenador da unidade curricular Macroeconomia I (2015/2015)

Coordenador da unidade curricular Macroeconomia (2º Ciclo) (2015/2015)

Membro do Plenário da Comissão Científica da Escola de Gestão (2016/2020)

Coordenador da unidade curricular Macroeconomia I (2016/2016)

Coordenador da unidade curricular Macroeconomia (2º Ciclo) (2016/2016)

Coordenador da unidade curricular Introdução à Computação para Economia (2016/2016)

Coordenador da unidade curricular Economia da Banca e dos Seguros (2016/2016)

Membro da Comissão Permanente da Comissão Científica do Departamento de Economia (2016/2020)

Coordenador da unidade curricular Macroeconomia (2º Ciclo) (2017/2017)

Coordenador da unidade curricular Introdução à Computação para Economia (2017/2017)

Coordenador da unidade curricular Macroeconomia I (2017/2017)

Coordenador da unidade curricular Introdução à Computação para Economia (2018/2018)

Coordenador da unidade curricular Macroeconomia (2º Ciclo) (2018/2018)

Coordenador da unidade curricular Macroeconomia I (2018/2018)

Coordenador da unidade curricular Macroeconomia I (2019/2019)

Coordenador da unidade curricular Macroeconomia (2º Ciclo) (2019/2019)

Coordenador da unidade curricular Introdução à Computação para Economia (2019/2019)

Awards

Best teacher in the MSc in Economics - 2013 (International)

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