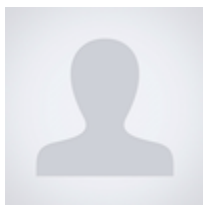


## José Carlos Gonçalves Dias

### Perfil



**Departamento** Departamento de Finanças

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**Escola no portal Ciência-IUL** [Consultar o perfil Ciência-IUL](#)

### Interesses de Ensino e Investigação

- Option pricing
- Exotic options
- Real options
- Credit risk

### Atividades Académicas

#### Unidades curriculares

[Avaliação de Empresas \(2º Ciclo\)](#)

[Finanças da Empresa II \(3ºciclo\)](#) (Coordenador)

[Futuros e Opções \(Opt\)](#) (Coordenador)

[Gestão Financeira de Empresas e Projectos I](#) (Coordenador)

[Gestão Financeira de Empresas e Projectos II](#) (Coordenador)

[Introdução às Finanças Computacionais](#) (Coordenador)

[Investimentos e Opções Reais](#) (Coordenador)

[Risco de Crédito](#) (Coordenador)

[Risco de Crédito \(Pg\)](#) (Coordenador)

[Trabalho de Projecto em Finanças](#) (Coordenador)

### Orientações

#### Tese de Doutoramento

João Pedro Bento Ruas, "Three Essays on the Valuation of American-Style Options", José Carlos Gonçalves Dias, Tese de Doutoramento, Concluído, 2013

## Dissertação de Mestrado

Sara Maria Correia Pereira, "Pricing of a Credit Default Swap", José Carlos Gonçalves Dias, Dissertação de Mestrado, Concluído, 2015

Carlos António Fernandes Casimiro, "Structural Models in Credit Risk", José Carlos Gonçalves Dias, Dissertação de Mestrado, Concluído, 2015

Filipe Luís Abraúl Rosa Gonçalves Pereira, "The Kim(1990) American Options Valuation Method: A comparative analysis", José Carlos Gonçalves Dias, Dissertação de Mestrado, Concluído, 2014

Marcelo Gomes Raposo dos Santos Pereira, "The Cyclical Behavior of Commodities and their Investment Benefits", José Carlos Gonçalves Dias, Dissertação de Mestrado, Concluído, 2013

Gustavo de Souza Barros, "Variable Volatility in Option Pricing", José Carlos Gonçalves Dias, Dissertação de Mestrado, Concluído, 2012

Ana Cristina dos Santos Oliveira, "Avaliação Da Qualidade Percebida Dos Serviços Académicos De Uma Universidade Portuguesa", José Carlos Gonçalves Dias, Dissertação de Mestrado, Concluído, 2012

Catarina Filipa Lopes Ramos, "Measuring Perceived Service Quality at Portuguese Helthcare Centres: The moderating effect of outsourcing a core activity", José Carlos Gonçalves Dias, Dissertação de Mestrado, Concluído, 2012

## Projecto Final

Miguel Seixas do Val Ferreira, "Decomposition of a Financial Structured Product "Lloyds double up", José Carlos Gonçalves Dias, Projecto Final, Concluído, 2014

Carolina Albardeiro Santana, "Modelos de Risco de Crédito: Análise de Telecoms Europeias e Bancos Americanos", José Carlos Gonçalves Dias, Projecto Final, Concluído, 2014

Pedro Marzagão Barbuto, "LSMC for Pricing American Options under the Heston Model", José Carlos Gonçalves Dias, Projecto Final, Concluído, 2013

Mário António Limede, "Modelos de Avaliação de Risco de Crédito - Análise e Aplicação", José Carlos Gonçalves Dias, Projecto Final, Concluído, 2013

João de Andrade Dias da Costa, "Carbon Markets and Emission Derivaties - pricing of derivatives in the EU ETS", José Carlos Gonçalves Dias, Projecto Final, Concluído, 2012

Paulo Fernando Marques Ferreira, "Evaluating Investment Opportunities under Different Model Dynamics: Some Managerial Insights", José Carlos Gonçalves Dias, Projecto Final, Concluído, 2012

Carla Alexandra Botas Prates, "", José Carlos Gonçalves Dias, Projecto Final, Concluído, 2011

## Atividades Científicas

### Artigos Científicos em Revistas Internacionais

Nunes, J., Ruas, J. & Dias, J. C. (2015). Pricing and static hedging of American-style knock-in options on defaultable stocks. Journal of Banking and Finance. 58, 343-360, [Ciência-IUL](#)

Nunes, J., Ruas, J. & Dias, J. C. (2015). Pricing and static hedging of American-style knock-in options on defaultable stocks. Journal of Banking and Finance. 58, 343-360, [Ciência-IUL](#)

Dias, J. C., Nunes, J. & Ruas, J. (2014). Pricing and Static Hedging of European-style Double Barrier Options under the Jump to Default Extended CEV Model. Quantitative Finance., [Ciência-IUL](#), Indexada (SCOPUS)

Dias, J.C., Larguinho, M. & Braumann, C.A. (2013). On the Computation of Option Prices and Greeks under the CEV Model. Quantitative Finance. 13 (6), 907-917, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Ruas, J., Dias, J. & Nunes, J. (2013). Pricing and Static Hedging of American-style Options under the Jump to Default Extended CEV Model. Journal of Banking and Finance. 37 (11), 4059-4072, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Dias, J.C. & Shackleton, M.B. (2011). Hysteresis Effects under CIR Interest Rates. European Journal of Operational Research . 211 (3), 594-600, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Dias, J. C. & Nunes, J. P. (2011). Pricing real options under the constant elasticity of variance diffusion. Journal of Futures Markets. 31 (3), 230-250, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

Dias, J.C. & Shackleton, M.B. (2009). Durable vs. Disposable Equipment Choice under Interest Rate Uncertainty. European Journal of Finance. 15 (2), 157-167, [Ciência-IUL](#), Indexada (SCOPUS/ISI)

## Livros

Dias, J. C. (2014). Hysteresis: Types, Applications and Behavior Patterns in Complex Systems. New York / USA. Nova Science Publishers., [Ciência-IUL](#)

## Capítulos de Livros

José Carlos Gonçalves Dias, Maria Manuela Larguinho, Carlos A. Braumann (2014) "Valuation of Bond Options under the CIR Model: Some Computational Remarks", SpringerDias, J. C., Larguinho, M. & Braumann, C.A. (2014). Valuation of Bond Options under the CIR Model: Some Computational Remarks. New Advances in Statistical Modeling and Applications, Studies in Theoretical and Applied Statistics. 125-133, [Ciência-IUL](#)

José Carlos Gonçalves Dias, Maria Manuela Larguinho (2014) "Hysteresis Effects and First Passage Time Densities under Alternative Modeling Architecture Assumptions", Nova Science PublishersDias, J. C. & Larguinho, M. (2014). Hysteresis Effects and First Passage Time Densities under Alternative Modeling Architecture Assumptions. Hysteresis: Types, Applications and Behavior Patterns in Complex Systems. 1-17, [Ciência-IUL](#)

José Carlos Gonçalves Dias, Maria Manuela Larguinho, Carlos A. Braumann (2012) "A Note on (Dis)Investment Options and Perpetuities under CIR Interest Rates", SpringerDias, J.C., Larguinho, M. & Braumann, C.A. (2012). A Note on (Dis)Investment Options and Perpetuities under CIR Interest Rates. Recent Developments in Modeling and Applications in Statistics, Studies in Theoretical and Applied Statistics. 203-211, [Ciência-IUL](#)

José Carlos Gonçalves Dias, Maria Manuela Larguinho, Carlos A. Braumann (2012) "Absolute Diffusion Process: Sensitivity Measures", SpringerDias, J.C., Larguinho, M. & Braumann, C.A. (2012). Absolute Diffusion Process: Sensitivity Measures. Advances in Regression, Survival Analysis, Extreme Values, Markov Processes and Other Statistical Applications, Studies in Theoretical and Applied Statistics. 233-241, [Ciência-IUL](#)

## Edição de Livro Científico

Dias, J. C. (2014). Hysteresis: Types, Applications and Behavior Patterns in Complex Systems. New York / USA. Nova Science Publishers., [Ciência-IUL](#)

## Comunicações Internacionais

### Painel / Poster

Dias, J.C., Larguinho, M. & Braumann, C.A. (2011). Análise da Distribuição Chi-Quadrado Não Central na Avaliação de Opções Europeias num Processo de Difusão CIR. XIX Congresso da Sociedade Portuguesa de Estatística., [Ciência-IUL](#)

Dias, J.C., Larguinho, M. & Braumann, C.A. (2010). Comparação Numérica de Métodos de Cálculo das Perpetuidades sob a Difusão CIR. XVIII Congresso da Sociedade Portuguesa de Estatística., [Ciência-IUL](#)

Dias, J.C., Larguinho, M. & Braumann, C.A. (2009). Processo Estocástico de Difusão Absoluta: Medidas de Sensibilidade. XVII Congresso da Sociedade Portuguesa de Estatística., [Ciência-IUL](#)

### Apresentação Oral

Dias, J. C., Larguinho, M. & Braumann, C.A. (2015). Entry and Exit Decisions under Output Price Uncertainty: A Generalized Class of One-Dimensional Diffusions. 19th International Conference on Real Options., [Ciência-IUL](#)

Dias, J. C., Nunes, J. & Ruas, J. (2014). Pricing and Static Hedging of American-style Double Knock-In Options. Mathematical Finance Workshop: Stochastic Analysis and Numerical Approximations in Mathematical Finance., [Ciência-IUL](#)

Dias, J. C., Nunes, J. & Ruas, J. (2014). Pricing and Static Hedging of European-style Double Barrier Options under the Jump to Default Extended CEV Model. 8th International Conference of the Portuguese Finance Network., [Ciência-IUL](#)

Nunes, J., Ruas, J. & Dias, J. C. (2014). Static Hedging and Early Exercise Boundaries for American-style Barrier Options. 8th World Congress of the Bachelier Finance Society., [Ciência-IUL](#)

Dias, J.C., Nunes, J.P. & Ruas, J. P. (2013). In-Out Parity Relations and Early Exercise Boundaries for American-Style Barrier Options. FMA 17th European Conference., [Ciência-IUL](#)

Dias, J.C., Nunes, J.P. & Ruas, J. P. (2013). Pricing and Static Hedging of American Options under the Jump to Default Extended CEV Model. FMA 17th European Conference., [Ciência-IUL](#)

Dias, J.C. & Nunes, J.P. (2012). Truncated Moments of a Noncentral  $\chi^2$  Random Variable: An Extension of the Benton and Krishnamoorthy Approach. XX Congresso da Sociedade Portuguesa de Estatística., [Ciência-IUL](#)

Dias, J.C. & Nunes, J.P. (2012). The Valuation of Double Barrier Options under Multifactor Pricing Models. SIAM Conference on Financial Mathematics & Engineering., [Ciência-IUL](#)

Dias, J.C., Larguinho, M. & Braumann, C.A. (2012). Bond Options, Sensitivity Measures, and Sinking-Fund Bonds under the CIR Framework. 7th International Conference of the Portuguese Finance Network., [Ciência-IUL](#)

Dias, J.C. & Nunes, J.P. (2012). The Valuation of Double Barrier Options under Multifactor Pricing Models. Mathematical Finance Days Conference., [Ciência-IUL](#)

Dias, J.C., Nunes, J.P. & Ruas, J. P. (2012). Pricing and Static Hedging of American Options under the Jump to Default Extended CEV Model. INFORMS Annual Meeting., [Ciência-IUL](#)

Dias, J.C., Larguinho, M. & Braumann, C.A. (2012). Medidas de Sensibilidade para Opções sobre Obrigações sob o Modelo CIR. XX Congresso da Sociedade Portuguesa de Estatística., [Ciência-IUL](#)

Dias, J.C. & Nunes, J.P. (2012). The Valuation of Double Barrier Options under Multifactor Pricing Models. 7th International Conference of the Portuguese Finance Network., [Ciência-IUL](#)

Dias, J.C. & Nunes, J.P. (2012). Pricing Double Barrier Options under the CEV Process: A Speed-Accuracy Comparison of Alternative Methods. 7th World Congress of the Bachelier Finance Society., [Ciência-IUL](#)

Dias, J.C., Larguinho, M. & Braumann, C.A. (2011). Valuation of Non-Central Chi-Square Distribution Methods for Options On Zero Coupon Bonds under The CIR Diffusion. 16th Congresso da AECA., [Ciência-IUL](#)

Dias, J.C., Larguinho, M. & Braumann, C.A. (2011). Speed and Accuracy Comparison of Noncentral Chi-Square Distribution Methods for Option Pricing and Hedging under the CEV Model. 18th International Conference on Forecasting Financial Markets: Advances for Exchange Rates, Interest Rates and Asset Management., [Ciência-IUL](#)

Dias, J.C. & Nunes, J.P. (2011). Double Barrier Options Valuation under Multifactor Pricing Models. 21st Annual Derivatives Securities and Risk Management Conference., [Ciência-IUL](#)

Dias, J.C. & Nunes, J.P. (2011). The Valuation of Double Barrier Options under Multifactor Pricing Models. International Conference on Mathematical Finance and Economics., [Ciência-IUL](#)

Dias, J.C., Larguinho, M. & Braumann, C.A. (2011). Speed and Accuracy Comparison of Noncentral Chi-Square Distribution Methods for Option Pricing and Hedging under the CEV Model. Mathematical Finance Days Conference., [Ciência-IUL](#)

Dias, J.C. & Nunes, J.P. (2010). Double Barrier Options Valuation under Multifactor Pricing Models. 6th World Congress of the Bachelier Finance Society., [Ciência-IUL](#)

Dias, J.C., Larguinho, M. & Braumann, C.A. (2010). Speed and Accuracy Comparison of Noncentral Chi-Square Distribution Methods for Option Pricing and Hedging. 6th International Conference of the Portuguese Finance Network., [Ciência-IUL](#)

Dias, J.C. & Shackleton, M. B (2009). Investment Hysteresis and Hitting Time for Mean-Reverting CIR Diffusions. 13th International Conference on Real Options., [Ciência-IUL](#)

Dias, J.C. & Nunes, J.P. (2008). Pricing Real Options under the CEV Diffusion. 5th International Conference of the Portuguese Finance Network., [Ciência-IUL](#)

Dias, J.C. & Nunes, J.P. (2008). Pricing Real Options under the CEV Diffusion. 12th International Conference on Real Options., [Ciência-IUL](#)

## Outras Atividades

### Cargos de Gestão Académica

Coordenação de Mestrado - entre 26 e 45 alunos (2013/2013)

