Nuno Silva

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Education

University of Lisbon
MSc Financial Mathematics, 2014-2017
University of Southampton
MSc in Operational Research and Finance, 2007-2008
Nova School of Business and Economics
BSc in Economics, 2003-2007

Professional experience

Banco de Portugal
Economist, Economics and Research Department, since 2009
Boston Consulting Group
Associate, 2008-2009

Research interests

Corporate Finance; Asset Pricing; Credit Risk.

Publications

"Sectoral concentration risk in Portuguese banks' loan exposures to non-financial firms" (with António R. dos Santos), *Banco de Portugal Economic Studies*, Vol. 5(1), January 2019, pp. 1-18

"Monitoring the equity risk premium in the S%P500" , *Banco de Portugal Economic Studies*, Vol. 4(4), October 2018, pp. 31-50

"The euro area financial network and the need for better integration" , *Banco de Portugal Economic Studies*, Vol. 1(3), November 2015, pp. 23-41

"Towards a CCA based systemic risk indicator" (with António Antunes and Nuno Ribeiro), *Financial Stability Report*, November 2011, pp. 149-166

“Inter-Sector Relations in the Portuguese Economy: an Application of Contingent Claim Analysis” , *Financial Stability Report*, November 2010, pp. 115-133

“An Application of Contingent Claim Analysis to the Portuguese Banking System” (with António Antunes), *Financial Stability Report*, May 2010, pp. 141-152

Working papers and work in progress

“A contingent claims approach to reverse-engineer the equity risk premium from stock prices”

“A CFO-based model of contingent claims with jump risk”

Other publications

“Towards a CCA based systemic risk indicator” (with António Antunes and Nuno Ribeiro), *A Flow-of-Funds Perspective on the Financial Crisis*, Vol. 2, Palgrave

Other activities

“CFA charterholder (2019) ”