Maria Joana Feijão Ehrhardt Soares

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Female, Portuguese, born on April 21, 1956.

Research Areas: Numerical Analysis, Wavelet Analysis and Applications to Economics

EDUCATION

•	Ph. D in Mathematics	
	Brunel University, U.K.	1986
	Dissertation title: A Posteriori Corrections for Cubic and Quintic Interp	olating Splines with
	Applications to the Solution of Two-Point Boundary Value Problems	
•	M. Sc. in Numerical Analysis	
	Brunel University, U.K.	1983
	Dissertation title: Two Classes of Interpolatory Piecewise Polynomials	
•	B.Sc. in Pure Mathematics	
	University of Coimbra, Portugal	1978
PR	OFESSIONAL EXPERIENCE	
•	Associate Professor, University of Minho	06/1991 – present
•	Auxiliary Professor, University of Minho	01/1987 – 06/1991
•	Assistant, University of Minho	10/1980 - 01/1987
•	Trainee Assistant, University of Minho	10/1978 - 10/1980
•	Monitor, University of Coimbra	10/1976 – 10/1978
AD	MINISTRATIVE POSITIONS AT THE UNIVERSITY OF MINHO	
•	Director of the Master in Computational Mathematics	07/1998 - 05/2001
•	Head of the Mathematics Department	10/1995 – 10/1997
•	Director of B. Sc. Course in Teaching of Mathematics	10/ 1987 – 11/1990
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PUBLICATIONS

Refereed journals

- Carbon financial markets: a time-frequency analysis of CO₂ prices, *Physica A* : *Statistical Mechanics and its Applications* (forthcoming) (joint with L. Aguiar-Conraria and R. Sousa)
- The continuous wavelet transform: moving beyond uni and bivariate analysis, *Journal of Economic Surveys*, **28**(2), 344-375, 2014 (joint with L. Aguiar-Conraria)
- The nationalization of electoral cycles in the United States: a wavelet analysis, *Public Choice*, **156**(3-4), 387-408, 2013 (joint with L. Aguiar-Conraria and P. Magalhães)
- Convergence of the economic sentiment cycles in the eurozone: a timefrequency analysis, *Journal of Common Market Studies*, **51**(3), 377-398, 2013 (joint with L. Aguiar-Conraria and M. M. F. Martins)

- Cycles in Politics: wavelet analysis of political time-series, *The American Journal* of *Political Science*, **56**(2), 500-518, 2012 (joint with L. Aguiar-Conraria and P. Magalhães)
- The yield curve and the macro-economy across time and frequencies, *Journal of Economic Dynamics & Control*, **36**(12), 1950-1970, 2012 (joint with L. Aguiar-Conraria and M. M. F. Martins)
- Business cycle synchronization and the Euro: a wavelet analysis, *Journal of Macroeconomics*, **33**(3), 477-489, 2011 (joint with L. Aguiar-Conraria)
- Oil and the Macroeconomy: using wavelets to analyze old issues, *Empirical Economics*, **40**(3), 645-655, 2011 (joint with L. Aguiar-Conraria)
- Using wavelets to decompose the time-frequency effects of monetary policy, *Physica A: Statistical Mechanics and its Applications*, **387** (12), 2863-2878, 2008 (joint with L. Aguiar-Conraria and N. Azevedo)
- A regularization of nonlinear diffusion equations in a multiresolution framework, *Math. Meth. Appl. Sci.*, **31**, 576-587, 2008 (joint with G. Teschke and M. Zhariy)
- A numerical method for the computation of Faber polynomials for starlike domains, *J. Numer. Anal.*, **13**, 181-193, 1993 (joint with N. Papamichael and N. Stylianopoulos)
- An O(h6) cubic cpline interpolation procedure for harmonic functions, *Num. Meth. PDE's*, **7**, 43-59 ,1991 (joint with N. Papamichael)
- Cubic and quintic spline-on-spline interpolation, J. Comp. Appl. Math., 20, 359-366, 1987 (joint with N. Papamichael)
- A posteriori corrections for non-periodic cubic and quintic interpolating splines at equally spaced knots, *IMA J. Numer. Anal*, **6**, 489-582, 1986 (joint with N. Papamichael)

Conference proceedings

- Homogeneous Dynamics for Square Boolean Automata with Null Boundary Conditions, B. Murgante et. al (Eds), ICCSA 2014, Part I, LNCS 8579, 30-43, 2014 (joint with R. Severino and M. E. Athayde)
- Inflation rate dynamics convergence within the Euro, B. Murgante et. al (Eds), ICCSA 2014, Part I, LNCS 8579, 132-145, 2014 (joint L. Aguiar-Conraria)
- A wavelet based numerical method for nonlinear partial differential equations, *IKM Conference*, Weimar, 2003 (electronic publication) (joint with S. Dahlke, M. Lindemann, G. Teschke, M. Zhariy, P. Cerejeiras and U.Kahler)
- **Transforms, Algorithms and Applications**, Proc. Conference *Mathematical Techniques and Problems in Telecommunications*, Tomar, September 2003.
- Wavelets and Multiresolution Analysis (in portuguese), Proc. Mathematics for Telecommunications What Problems?, Coimbra, September 1998.
- Wavelets and Signal Processing (in portuguese), Proc. First National Conference on Telecommunications, Aveiro, April 1997.

Book chapters

- Oil Shocks and the Euro as an Optimum Currency Area, in *Wavelet Applications in Economics and Finance: essay in honor of James B. Ramsey*, Ed. Marco Gallegati, Springer (forthcoming) (joint with L. Aguiar-Conraria and T. M. Rodrigues)
- Extrapollated Collocation Methods for Two-Point Boundary Value Problems, in *Numerical Approximation of Partial Differential Equations*, Ed. E. L. Ortiz, North-Holland, Amsterdam, 1987.

Other publications

• Wavelets and Economics, Bulletin of the International Center for Mathematics, July 2011, 10 – 18 (joint with L.-Aguiar Conraria.)

ORGANIZATION OF SCIENTIFIC MEETINGS

- VI Workshop of Numerical Analysis of Free Boundary Problems, Braga, 14-16 November 1998
- Mathematics for Telecommunications- What problems?, Coimbra, September 1998
- Meeting of the Portuguese Mathematical Society, Braga, February 1998.
- Wavelets and Their Applications, University of Madeira, August 1994.
- XII Portuguese-Spanish Mathematical Meetings, University of Minho, May 1987.

SHORT COURSES

- Introduction to Wavelet Theory, Summer School of the Portuguese Mathematical Society, Aveiro, September 1997.
- Introduction to Wavelet Theory, Polythecnic Institute of Porto, April 1999.

HONORS AND AWARDS

- Best Researcher of the School of Business and Economics of the University of Minho: Award given in 2013 for the paper "Cycles in Politics: Wavelet Analysis of Political Time-Series", published in *The American Journal of Political Science*.
- **Doutor João Farinha Award (University of Coimbra)** for the student finishing a BSc in Mathematics with the highest GPA.
- JNICT, doctoral scholarship, 1983-1986.

SKILLS

- Languages: Native Portuguese, Fluent English, French.
- IT: Mathematical Software such as Fortran, Mathematica, MATLAB.