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Axe de recherche
Macroéconomie internationale, finance, matières premières et économétrie financière

Thème(s)
Anticipations, incertitude et prix des actifs financiers; Formation des anticipations de prix; Primes de risque; Cliométrie des salaires et du chômage

HAL: Lien

Documents de travail

HAL: Lien

01/2026 - Towards a Demand for Money Measurement ? Application to the German hyperinflation of the early 1920s
Georges Prat

05/2025 - Fundamental Valuation of Equities under Allocative Rationality
Fredj Jawadi, Georges Prat, Remzi Uctum

07/2021 - Modeling ex-ante risk premia in the oil market
Georges Prat, Remzi Uctum

04/2019 - Equity Risk Premium and Time Horizon: what do the French secular data say ?
David Le Bris, Georges Prat

04/2018 - Understanding the long run dynamics of French unemployment and wages
Michel-Pierre Chélini, Georges Prat

03/2018 - Term structure of interest rates: modelling the risk premium using a two horizons framework
Georges Prat, Remzi Uctum

02/2017 - Do markets learn to rationally expect US interest rates? Evidence from survey data
Georges Prat, Remzi Uctum

02/2017 - Rueff, Allais, et le chômage d'équilibre
Georges Prat

02/2017 - Equity Prices and Fundamentals: a DDM-APT Mixed Approach
Fredj Jawadi, Georges Prat

02/2017 - Expectation formation in the foreign exchange market: a time-varying heterogeneity approach using survey data
Georges Prat, Remzi Uctum

02/2017 - Rueff et l’analyse du chômage : Quels héritages?
Georges Prat

02/2017 - Persistence of announcement effects on the intraday volatility of stock returns: evidence from individual data
Sylvie Lecarpentier-Moyal, Georges Prat, Patricia Renou-Maissant, Remzi Uctum

02/2017 - Cliométrie du modèle WS-PS en France
Michel-Pierre Chélini, Georges Prat

02/2017 - Modeling the horizon-dependent risk premium in the forex market: evidence from survey data
Georges Prat, Remzi Uctum

02/2017 - Cliométrie du chômage et des salaires en France, 1950-2008
Michel-Pierre Chélini, Georges Prat

02/2017 - Equity Risk Premium and Time Horizon : What do the U.S. Secular Data Say ?
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02/2017 - Modelling oil price expectations: evidence from survey data
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02/2017 - The dynamics of U.S. equity risk premia: lessons from professionals'view
Alain Abou, Georges Prat

02/2017 - Fisher, Macaulay et Allais face au "Paradoxe de Gibson"
Jean-Jacques Durand, Georges Prat

02/2017 - Nonlinear Stock Price Adjustment in the G7 Countries
Fredj Jawadi, Georges Prat

02/2017 - The dynamics of ex-ante risk premia in the foreign exchange market:Evidence from the yen/usd exchange rate Using survey data
Georges Prat, Remzi Uctum

02/2017 - Anticipations, prime de risque et structure par terme des taux d'intérêt : une analyse des comportements d'experts
Georges Prat, Remzi Uctum