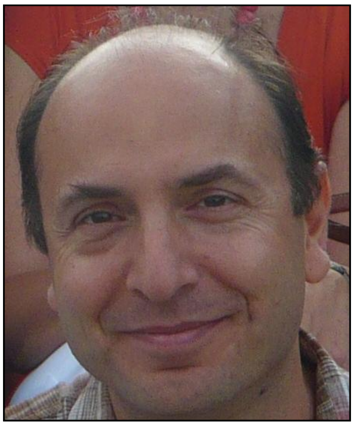

Remzi Uctum

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Tel. 0140977848

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

Thème(s)
Anticipations, incertitude et prix des actifs financiers; Soutenabilité de la dette publique; Marchés financiers; Macroéconomie; Finance comportementale

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Présentation

Researcher at CNRS (National Center of Scientific Research)

HDR

EconomiX (UMR 7235 CNRS / University of Paris Nanterre)

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Université Paris Nanterre
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92001 Nanterre
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Past Employment

Senior Experimental Officer,

Department of Economics, Southampton University, U.K.

1989

Education

HDR University Paris-Ouest Nanterre la Défense, 2002

PhD University Paris-X Nanterre, 1989

M.A. University Paris-X Nanterre, 1982

B.A. University Paris-X Nanterre, 1980

Fiels of interest

Price expectations and risk on real and financial markets

Microstructure of financial markets, intraday volatilities and macro and firm-specific news

Exchange rate dynamics, order flows and carry trade

International investment flows, country risks and structural shocks

Sustainability of the public debt in industrial and developing economies

Econometric modelling of structural change

Work in progress

"Exchange rates and order flows midst crises and structural changes"

"Dynamic heterogeneity in inflation expectations : an evolutionary model"

"Arbitrage costs and nonlinear adjustments in individual equity prices"

"Expectation models under bounded rationality: a survey of theory and evidence"

Conferences

9th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Paris, June 5-6, 2025

5th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Paris, June 3-4, 2021

5th International Symposium on Computational Economics and Finance (ISCEF), Paris, April 12-14, 2018

35th International Symposium on Money, Banking and Finance (GDRE), Aix-en-Provence, June 7-8, 2018

3d International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Paris, June 1-2, 2017

8th Rimini Centre of Economic Analysis (RCEA) Macro-Money-Finance Workshop , Rimini, May 18-19, 2017

33d International Symposium on Money, Banking and Finance (GDRE), Clermont-Ferrand, 7-8 July, 2016

2d Wage - ILO workshop, Geneva, June 30 - July 1, 2016 (invited)

2nd International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Paris, June 4-5, 2015

21st Forecasting Financial Markets Conference, Marseille, May 21-23, 2014

3d International Symposium in Computational Economics and Finance (ISCEF), Paris, April 10-12 , 2014.

12th INFINITI Conference on International Finance, Prato (Italy), June 9-10, 2014

31èmes Journées Internationales d'Economie Monétaire, Bancaire et Financière (GDRE Monnaie, Banque, Finance), Lyon, June 19-20, 2014

XXXVII Simposio de la Asociación Española de Economía (SEAe 2012), Vigo (Spain), December 13-15, 2012

8th AFE Conference, Samos (Greece), june 30 - July 2, 2011

59th Annual Meeting of the Midwest Finance Association, Las Vegas, February 24-27, 2010

27ème Journées d’Economie Monétaire et Bancaire, GDRE « Monnaie, Banque, Finance », Bordeaux, 17-18 Juin, 2010

15th World Congress of the International Economic Association, Istanbul, June 25-29, 2008

24th symposium of the European Research Group (GDRE) "Money, Banking and Finance", Rennes, June 14-15, 2007

5th INFINITY Conference on International Finance, Dublin, June 11-12, 2007

93d International Conference of the Applied Econometrics Association (AEA), Athens, October 19-20, 2006

Congrès international de l'AFFI, Poitiers, 26-27 Juin, 2006

12th Global Finance Conference, Dublin, June 27-29, 2005

LIVème Congrès de l'AFSE, Paris, 15-16 Septembre, 2005

Faculté de Sciences Economiques et de Gestion de Sfax, Sfax (Tunisie), November 18-23, 2003 (invited)

82d International Conference of the Applied Econometrics Association (AEA), Toledo, November 6-7, 2003

XVIIIèmes Journées Internationales d’Economie Monétaire et Bancaire, Pau, June 21-22, 2001

Xth International Conference on the Foundations and applications of Utility, Risk and decision theory (F.U.R. X), Torino, May 30 - June 2, 2001

XVIèmes Journées Internationales d'Economie Monétaire et Bancaire, Lisbon, June 7-9, 2000

Rutgers University, Rutgers, New-Jersey (USA), March 5, 1999 (invited)

Graduate Center, City University of New-York (CUNY), New-York (USA), March 9, 1999 (invited)

Strathclyde University, Glasgow (Scotland), December 12, 1997 (invited)

3rd French-Polish Macroeconomic modelling seminar, Lodz (Poland), May 14-15, 1990 (invited)

Teaching

"Actuarial and financial analysis", MA1, since 2023

"Multivariate time-series econometrics", MA2 GdA & EA, 2022

"Nonlinear models of financial markets: theories and methods", Doctoral course, 2014-2020

"Exchange rate dynamics, theoretical foundations and empirical results", MA2 GdA & BMM, 1994-2013

"Mathematics for Economics", ESLSCA Business School, Paris, 2002-2008

"Expectations in Financial Markets", Faculty of Economics and Management of Sfax, Tunisia, 2003

"Money, price, production", University Pars-X Nanterre, 1991-1993
"Quantitative techniques for economics", University Pars-X Nanterre, 1991-1998

"Microeconomics", University of Antilles-Guyane, Guyana, 1991

"Quantitative methods, University of Southampton, U.K., 1990

Supervision and coordination activities

Supervision of Ph.D. Dissertations

Supervision of MA2 Master theses linked to the seminar "Price Dynamics in Financial Markets" (MA2 GdA)

Co-director of the M.A.2 Research Seminar "Price Dynamics in Financial Markets" (formerly "Expectations, uncertainty and financial market dynamics"), with G. Prat, since october 2002

Co-organizer of the "Lunch" Séminars of EconomiX, with O. Renault, since september 2018

Organizer of the Research Séminars of MODEM (former UMR 7545), october 2002-may 2005

Co-organizer of the International Monetary Macroeconomics Séminar of the EOS Doctorate School, with A. Bénassy-Quéré, october 2002-may2005

Committees

Member of the Scientific Boards of the International Conferences ICABE (2016), FMND (since 2013) and ISCEF (since 2014)

Member of the Economics Department Committee (CCD), section 5, 2013-2015

Member of the EconomiX Team Council, 2005-2008

Member appointed to the Economists Committee at the University of Cachan, 1999-2003

Member of the MODEM Team Council, 1998-2005

Member of the National Committee of Scientific Research, section 37, 1995-2000

Member of the Faculty Council, 1995-1998

Member of the Economists Committee, 1992-1995

Member of the IEAE Team Council, 1990-1993

Language skills

English, French, Turkish written and spoken fluently,

good working knowledge of Spanish and Portuguese

Documents de travail

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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

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

09/2017 - The Eurozone Convergence through Crises and Structural Changes
Remzi Uctum, Chu-Ping C. Vijverberg

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

02/2017 - Jumps in Equilibrium Prices and Asymmetric News in Foreign Exchange Markets
Imane El Ouadghiri, Remzi Uctum

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

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

02/2017 - Modelling oil price expectations: evidence from survey data
Georges Prat, Remzi Uctum

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