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Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

Thème(s)

Finance empirique; Econométrie appliquée; Marchés des commodités

HAL: [Lien](#)

Publications

HAL: [Lien](#)

2025 - Remzi Uctum, Georges Prat, Fredj Jawadi. Fundamental Valuation of Equities under Allocative Rationality. 2025. (hal-05158099)
<https://hal.science/hal-05158099v1>

2023 - Georges Prat, Jean-François Boulier, Catherine d'Hont, Fredj Jawadi, Philippe Rozin, et al.. How Do Investor's Expectations and Emotions Drive Financial Asset Prices in Times Crises and Uncertainty: The Analysis of Experts' Opinion. Bankers Markets & Investors : an academic & professional review, 2023, 4 (175), pp.3-12. (hal-04351228)
<https://hal.science/hal-04351228v1>

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2019 - Fredj Jawadi. Understanding Oil Price Dynamics and their Effects over Recent Decades: An Interview with James Hamilton. Energy Journal, 2019. (hal-01826058)
<https://hal.science/hal-01826058v1>

2018 - Gilles Dufrénot, Fredj Jawadi, Guillaume Khayat. A model of fiscal dominance under the "Reinhart Conjecture". Journal of Economic Dynamics and Control, 2018, 93, pp.332 - 345. (10.1016/j.jedc.2018.01.046). (hal-01890414)
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<https://hal.science/hal-03145169v1>

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<https://hal.science/hal-01549758v1>

2017 - Gilles Dufrénot, Fredj Jawadi. Introduction: recent developments of switching models for financial data. *Studies in Nonlinear Dynamics and Econometrics*, 2017, 21 (1), pp.1-2. (10.1515/snde-2017-5001). (hal-01589999)
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2017 - Fredj Jawadi, Wael Louhichi, Hachmi Ben Ameer, Abdoukarim Idi Cheffou. On Oil-US Exchange Rate Volatility Relationships: an Intradaily Analysis. 2017. (hal-04141662)
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