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## Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

HAL: [Lien](#)

## 📄 Documents de travail

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10/2020 - Do oil-market shocks drive global liquidity?  
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10/2020 - Dependence structure between oil price volatility and sovereign credit risk of oil exporters:  
Evidence using a Copula Approach  
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07/2019 - Volatility transmission between oil prices and banks stock prices as a new source of  
instability: Lessons from the US Experience  
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