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Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

HAL: [Lien](#)

Publications

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2021 - Yao Axel Ehouman. Dependence structure between oil price volatility and sovereign credit risk of oil exporters : Evidence using a Copula Approach. *International Economics*, 2021, 168, pp.76-97. (hal-03348410)

<https://hal.science/hal-03348410v1>

2020 - Yao Axel Ehouman. Do oil-market shocks drive global liquidity?. 2020. (hal-04159685)

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2020 - Yao Axel Ehouman. Volatility transmission between oil prices and banks' stock prices as a new source of instability: Lessons from the United States experience. *Economic Modelling*, 2020, 91, pp.198-217. (10.1016/j.econmod.2020.06.009). (hal-02960571)

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2020 - Yao Axel Ehouman. Dependence structure between oil price volatility and sovereign credit risk of oil exporters: Evidence using a Copula Approach. 2020. (hal-04159686)

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