



Fredj Jawadi

fredj.jawadi@univ-lille.fr

Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

Thème(s)

Finance empirique; Econométrie appliquée; Marchés des commodités

HAL: [Lien](#)

Présentation

Fredj JAWADI

Professeur des Universités

Université de Lille

104 Avenue du Peuple Belge, 59043 Lille Cedex

Email: fredj.jawadi@univ-lille.fr

Site: <https://sites.google.com/site/wwwfredjjawadicom/>

Chercheur associé à EconomiX (UMR 7235)

Directeur adjoint de l'équipe CAC (Cliometrics And Complexity)

IXXI Complex Systems Institute, <http://www.ixxi.fr/recherche/cliometrie-et-complexite>

Pour plus de détails voir :

Website: <https://sites.google.com/site/wwwfredjjawadicom/>

Documents de travail

HAL: [Lien](#)

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

04/2018 - The Nonlinear Relationship between Economic growth and Financial Development
Balázs Egert, Fredj Jawadi

06/2017 - On Oil-US Exchange Rate Volatility Relationships: an Intradaily Analysis
Hachmi BEN AMEUR, Abdoukarim Idi Cheffou, Fredj Jawadi, Wael Louhichi

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

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

02/2017 - Coûts de transaction et dynamique non-linéaire des prix des actifs financiers : une note théorique
Slim Chaouachi, Fredj Jawadi

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>

2019 - Balázs Egert, Jarmila Botev, Fredj Jawadi. The nonlinear relationship between economic growth and financial development: Evidence from developing, emerging and advanced economies. International Economics , 2019, 160, pp.3-13. (hal-03252917)
<https://hal.science/hal-03252917v1>

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)
<https://amu.hal.science/hal-01890414v1>

2018 - Fredj Jawadi. An interview with Timo Teräsvirta. Studies in Nonlinear Dynamics and Econometrics, 2018, 22 (5), (10.1515/snde-2018-0021). (hal-01734768)
<https://hal.science/hal-01734768v1>

2018 - Gilles Dufrénot, Fredj Jawadi, Alexander Mihailov. Recent developments in macro-econometric modeling: theory and applications. Econometrics, 2018, 6 (2), pp.5. (10.3390/econometrics6020025). (hal-01978664)
<https://amu.hal.science/hal-01978664v1>

2018 - Faten Ben Bouheni, Abdoukarim Idi Cheffou, Fredj Jawadi. Analyzing the governance structure of French banking groups. Research in International Business and Finance, 2018, 44, pp.40-48. (10.1016/j.ribaf.2017.05.016). (hal-03145169)
<https://hal.science/hal-03145169v1>

2018 - Balázs Egert, Fredj Jawadi. The Nonlinear Relationship between Economic growth and Financial Development. 2018. (hal-04141770)
<https://hal.science/hal-04141770v1>

2017 - Fredj Jawadi, Georges Prat. Equity prices and fundamentals: a DDM-APT mixed approach. Review of Quantitative Finance and Accounting, 2017, 49, pp.661-695. (10.1007/s11156-016-0604-y). (hal-01549758)
<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)
<https://amu.hal.science/hal-01589999v1>

2017 - Fredj Jawadi, Wael Louhichi, Hachmi Ben Ameer, Abdoukarim Idi Cheffou. On Oil-US Exchange Rate Volatility Relationships: an Intradaily Analysis. 2017. (hal-04141662)
<https://hal.science/hal-04141662v1>

2017 - Fredj Jawadi, Richard Soparnot, Ricardo M. Sousa. Assessing financial and housing wealth effects through the lens of a nonlinear framework. Research in International Business and Finance, 2017, 39 (Part B), pp.840-850. (10.1016/j.ribaf.2014.11.004). (hal-01650524)
<https://hal.science/hal-01650524v1>

2016 - Fredj Jawadi, Waël Louhichi, Abdoukarim Idi Cheffou, Rivo Randrianarivony. Intraday jumps and trading volume: a nonlinear Tobit specification. Review of Quantitative Finance and Accounting, 2016, 47 (4), pp.1167-1186. (10.1007/s11156-015-0534-0). (hal-02358454)
<https://normandie-univ.hal.science/hal-02358454v1>

2016 - Gilles Dufrénot, Fredj Jawadi. Advances and challenges in decision-making, monetary policy and financial markets. Economic Modelling, 2016, Special Issue on Recent Developments in Decision-Making, Monetary Policy and Financial Markets, 52 (Part A), pp.1-2. (10.1016/j.econmod.2015.11.004). (hal-01446195)
<https://amu.hal.science/hal-01446195v1>

2015 - Fredj Jawadi, Georges Prat. Equity Prices and Fundamentals: a DDM-APT Mixed Approach. 2015. (hal-04141411)
<https://hal.science/hal-04141411v1>

2014 - Gilles Dufrénot, Fredj Jawadi, Waël Louhichi. Market microstructure and nonlinear dynamics : keeping financial crisis in context. Gilles Dufrénot; Fredj Jawadi; Waël Louhichi. Springer International Publishing, pp.315, 2014, 978-3-319-05211-3. (10.1007/978-3-319-05212-0). (hal-01474273)
<https://amu.hal.science/hal-01474273v1>

2013 - Gilles Dufrénot, Fredj Jawadi. Computational tools in econometric modeling for macroeconomics and finance. Economic Modelling, 2013, Recent Developments in Computational Economics and Finance: 2nd ISECF Conference (Tunis, 2012), 34, pp.1-4. (10.1016/j.econmod.2013.05.008). (hal-01499642)
<https://amu.hal.science/hal-01499642v1>

2013 - Mohamed El Hedi Arouri, Fredj Jawadi, Duc Khuong Nguyen. What can we tell about monetary policy synchronization and interdependence over the 2007-2009 global financial crisis?. Journal of Macroeconomics, 2013, 36, pp.175-187. (10.1016/j.jmacro.2012.11.006). (hal-01410577)
<https://hal.parisnanterre.fr/hal-01410577v1>

2013 - Fredj Jawadi, Waël Louhichi, Hachmi Ben Ameer. Do the US trends drive the UK-French market linkages?: empirical evidence from a threshold intraday analysis. Applied Economics Letters, 2013, 20 (5), pp.499-503. (10.1080/13504851.2012.714064). (halshs-00875569)
<https://shs.hal.science/halshs-00875569v1>

2013 - Mohamed El Hedi Arouri, Hachmi Ben Ameer, Nabila Jawadi, Fredj Jawadi, Waël Louhichi. Are Islamic finance innovations enough for investors to escape from a financial downturn? Further evidence from portfolio simulations. Applied Economics, 2013, 45 (24), pp.3412-3420. (10.1080/00036846.2012.707776). (halshs-00875595)
<https://shs.hal.science/halshs-00875595v1>

2012 - Mohamed El Hedi Arouri, Fredj Jawadi. Evolution of the US Stock Market Risk Premium in

Periods of Crisis. Bankers Markets & Investors : an academic & professional review, 2012.
(hal-01410572)

<https://hal.parisnanterre.fr/hal-01410572v1>

2012 - Fredj Jawadi, Georges Prat. Arbitrage Costs and Nonlinear Stock Price Adjustment in the G7 Countries. Applied Economics, 2012, 44, pp.1561 - 1582. (hal-01385801)

<https://hal.parisnanterre.fr/hal-01385801v1>

2012 - Fredj Jawadi, Sabrina Khanniche. Are hedge fund clones attractive financial products for investors. Applied Economics Letters, 2012, 19, pp.739 - 743. (hal-01410573)

<https://hal.parisnanterre.fr/hal-01410573v1>

2012 - Fredj Jawadi, Sabrina Khanniche. Modelling Hedge Fund Exposure to Risk Factors. Economic Modelling, 2012, 29, pp.1003 - 1018. (hal-01410552)

<https://hal.parisnanterre.fr/hal-01410552v1>

2012 - Mohamed El Hedi Arouri, Fredj Jawadi, Duc Khuong Nguyen. Nonlinearities in carbon spot-futures price relationships during Phase II of the EU ETS. Economic Modelling, 2012, 29, pp.884 - 892. (hal-01410551)

<https://hal.parisnanterre.fr/hal-01410551v1>

2011 - Fredj Jawadi, Nabila Jawadi, Waël Louhichi. Does islamic finance outperform conventional finance? Further evidence from an international comparison. Workshop " Finance Ethique et Gouvernance ", Dec 2011, Paris, France. (halshs-00657351)

<https://shs.hal.science/halshs-00657351v1>

2011 - Fredj Jawadi, Georges Prat. Arbitrage Costs and Nonlinear Adjustment in the G7 Stock Markets. Applied Economics, 2011, pp.1. (10.1080/00036846.2010.543085). (hal-00677631)

<https://hal.science/hal-00677631v1>

2011 - Ydriss Ziane, Fredj Jawadi, Nabila Jawadi. Can information and communication technologies improve the performance of microfinance programs? Further evidence from developing and emergent financial markets. Advanced technologies for microfinance: solutions and challenges, , 2011, 9781615209934. (hal-02325927)

<https://hal.science/hal-02325927v1>

2011 - M.H. Arouri, Fredj Jawadi, Waël Louhichi, D. K. Nguyen. Nonlinear Shift Contagion Modeling: Further Evidence from High Frequency Stock Data. G.N. Gregoriou and R. Pascalau (Eds.). Financial Econometrics Handbook, Palgrav Macmillan London, pp.143-160, 2011. (halshs-00601428)

<https://shs.hal.science/halshs-00601428v1>

2010 - Mohamed El Hedi Arouri, Duc Khuong Nguyen, Fredj Jawadi. What can we tell about monetary policy synchronization and interdependence over the 2007-2009 global financial crisis?. 2010. (hal-00507826)

<https://hal.science/hal-00507826v1>

2010 - Mohamed El Hedi Arouri, Fredj Jawadi. On the Impacts of Crisis on the Risk Premium: Evidence from the US Stock Market using a Conditional CAPM. 2010. (hal-00507824)

<https://hal.science/hal-00507824v1>

2010 - Mohamed El Hedi Arouri, Fredj Jawadi, Duc Khuong Nguyen. Global financial crisis, liquidity pressure in stock markets and efficiency of central bank interventions. 2010. (hal-00507821)

<https://hal.science/hal-00507821v1>

2010 - Mohamed El Hedi Arouri, Fredj Jawadi, Duc Khuong Nguyen. Synchronization and nonlinear

interdependence of short-term interest rates:. 2010. (hal-00507820)
<https://hal.science/hal-00507820v1>

2009 - Fredj Jawadi, Georges Prat. Nonlinear Stock Price Adjustment in the G7 Countries. 2009.
(hal-04140874)
<https://hal.science/hal-04140874v1>

2009 - Fredj Jawadi, Nicolas Million, Mohamed El Hedi Arouri. Stock market integration in the Latin American markets: further evidence from nonlinear modeling. Economics Bulletin, 2009, 29 (1), pp.162-168. (hal-00387110)
<https://hal.science/hal-00387110v1>

2007 - Georges Prat, Fredj Jawadi. Nonlinear stock prices adjustment in the G7 countries. 2007.
(halshs-00172896)
<https://shs.hal.science/halshs-00172896v1>

2006 - Fredj Jawadi, Slim Chaouachi. Coûts de transaction et dynamique non-linéaire des prix des actifs financiers : une note théorique. 2006. (hal-04138865)
<https://hal.science/hal-04138865v1>