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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](#)

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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- 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)
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- 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)
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