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Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

Thème(s)

Anticipations, incertitude et prix des actifs financiers;
Formation des anticipations de prix; Primes de risque;
Cliométrie des salaires et du chômage

HAL: [Lien](#)

Publications

HAL: [Lien](#)

2024 - Georges Prat, Remzi Uctum. Risk premium, price of risk and expected volatility in the oil market: Evidence from survey data. *Energy Economics*, 2024, 140, pp.107930. (10.1016/j.eneco.2024.107930). (hal-04873466)
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