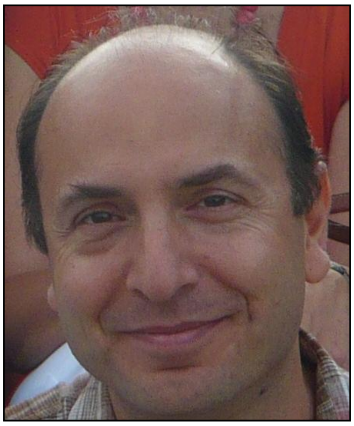

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Axe de recherche
Macroéconomie internationale, finance, matières premières et économétrie financière

Thème(s)
Anticipations, incertitude et prix des actifs financiers; Soutenabilité de la dette publique; Marchés financiers; Macroéconomie; Finance comportementale

HAL: Lien

Documents de travail

HAL: Lien

07/2021 - Modeling ex-ante risk premia in the oil market
Uctum Remzi, Prat Georges

03/2018 - Term structure of interest rates: modelling the risk premium using a two horizons framework
Prat Georges, Uctum Remzi

09/2017 - The Eurozone Convergence through Crises and Structural Changes
Uctum Merih, Uctum Remzi, Vijverberg Chu-Ping C.

02/2017 - Do markets learn to rationally expect US interest rates? Evidence from survey data
Prat Georges, Uctum Remzi

02/2017 - Jumps in Equilibrium Prices and Asymmetric News in Foreign Exchange Markets
El Ouadghiri Imane, Uctum Remzi

02/2017 - Expectation formation in the foreign exchange market: a time-varying heterogeneity approach using survey data
Prat Georges, Uctum Remzi

02/2017 - Persistence of announcement effects on the intraday volatility of stock returns: evidence from individual data
Lecarpentier-Moyal Sylvie, Prat Georges, Renou-Maissant Patricia, Uctum Remzi

02/2017 - Modeling the horizon-dependent risk premium in the forex market: evidence from survey data
Prat Georges, Uctum Remzi

02/2017 - Modelling oil price expectations: evidence from survey data
Prat Georges, Uctum Remzi

02/2017 - The dynamics of ex-ante risk premia in the foreign exchange market:Evidence from the

yen/usd exchange rate Using survey data
Prat Georges, Uctum Remzi

02/2017 - Anticipations, prime de risque et structure par terme des taux d'intérêt : une analyse des comportements d'experts
Prat Georges, Uctum Remzi