



# Remzi Uctum

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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](#)

## Publications

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**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)  
<https://hal.science/hal-04873466v1>

**2024** - Georges Prat, Remzi Uctum. Risk premium, price of risk and expected volatility in the oil market: Evidence from survey data. *Energy Economics*, 2024, pp.107930. (https://doi.org/10.1016/j.eneco.2024.107930). (hal-04738519)  
<https://hal.science/hal-04738519v1>

**2021** - Georges Prat, Remzi Uctum. Modeling ex-ante risk premia in the oil market. 5th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Jun 2021, Paris, France. (hal-03318785)  
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**2021** - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two horizons framework. *Journal of Economic Behavior and Organization*, 2021, 182, pp.421-436. (10.1016/j.jebo.2019.09.006). (hal-03319099)  
<https://hal.science/hal-03319099v1>

**2021** - Merih Uctum, Remzi Uctum, Chu-Ping C Vijverberg. The European growth synchronization through crises and structural changes. *Studies in Nonlinear Dynamics and Econometrics*, 2021, 25 (1), pp.1-17. (10.1515/snde-2018-0097). (hal-03319011)  
<https://hal.science/hal-03319011v1>

**2021** - Georges Prat, Remzi Uctum. Modeling ex-ante risk premia in the oil market. 2021. (hal-03508699)  
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**2021** - Remzi Uctum, Georges Prat. Modeling ex-ante risk premia in the oil market. 5th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), 2021, Paris, Unknown Region. (hal-03513121)

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<https://hal.science/hal-03319091v1>

2018 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two-horizons framework. 5th International Symposium on Computational Economics and Finance (ISCEF), 2018, Paris, France. (hal-01828843)  
<https://hal.science/hal-01828843v1>

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<https://hal.science/hal-01828854v1>

2018 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? An anchoring approach. Applied Economics, 2018, 50, pp.6458-6480. (hal-01697181)  
<https://hal.science/hal-01697181v1>

2018 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two horizons framework. 2018. (hal-04141774)  
<https://hal.science/hal-04141774v1>

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<https://hal.science/hal-01638220v1>

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(10.1016/j.econmod.2015.12.025). (hal-01386027)

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2015 - Remzi Uctum, Imane El Ouadghiri. Jumps in equilibrium prices and asymmetric news in foreign exchange markets. 2nd International Workshop on Financial Markets and Nonlinear Dynamics (FMND) , 2015, Paris, Unknown Region. (hal-01638221)

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2015 - Imane El Ouadghiri, Remzi Uctum. Jumps in equilibrium prices and asymmetric news in foreign exchange markets. 2nd International Workshop on Financial Markets and Nonlinear Dynamics (FMND) , 2015, Paris, France. (hal-01411808)

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2014 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time-varying heterogeneity approach using survey data. 3d International Symposium in Computational Economics and Finance (ISCEF) , 2014, Paris, Unknown Region. (hal-01638223)  
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2010 - Sylvie Lecarpentier-Moyal, Patricia Renou-Maissant, Remzi Uctum. Impact des chocs événementiels sur la volatilité intra-journalière des rentabilités boursières : une approche sur données individuelles. 27èmes journées d'économie monétaire et bancaire, Jun 2010, Bordeaux, France. (halshs-00497426)  
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