



Yao Axel Ehouman

yao_ehouman@parisnanterre.fr

Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

HAL: [Lien](#)

📄 Documents de travail

HAL: [Lien](#)

10/2020 - Do oil-market shocks drive global liquidity?
Ehouman Yao Axel

10/2020 - Dependence structure between oil price volatility and sovereign credit risk of oil exporters:
Evidence using a Copula Approach
Ehouman Yao Axel

07/2019 - Volatility transmission between oil prices and banks stock prices as a new source of
instability: Lessons from the US Experience
Ehouman Yao Axel