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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](#)

Présentation

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Documents de travail

HAL: [Lien](#)

05/2025 - Fundamental Valuation of Equities under Allocative Rationality
Fredj Jawadi, Georges Prat, Remzi Uctum

04/2018 - The Nonlinear Relationship between Economic growth and Financial Development
Balázs Egert, Fredj Jawadi

06/2017 - On Oil-US Exchange Rate Volatility Relationships: an Intradaily Analysis
Hachmi BEN AMEUR, Abdoukarim Idi Cheffou, Fredj Jawadi, Wael Louhichi

02/2017 - Equity Prices and Fundamentals: a DDM-APT Mixed Approach
Fredj Jawadi, Georges Prat

02/2017 - Nonlinear Stock Price Adjustment in the G7 Countries
Fredj Jawadi, Georges Prat

02/2017 - Coûts de transaction et dynamique non-linéaire des prix des actifs financiers : une note théorique
Slim Chaouachi, Fredj Jawadi

Publications

HAL: [Lien](#)

2025 - Remzi Uctum, Georges Prat, Fredj Jawadi. Fundamental Valuation of Equities under Allocative Rationality. 2025. (hal-05158099)
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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)
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2018 - Fredj Jawadi. An interview with Timo Teräsvirta. Studies in Nonlinear Dynamics and Econometrics, 2018, 22 (5), (10.1515/snde-2018-0021). (hal-01734768)
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2017 - Fredj Jawadi, Wael Louhichi, Hachmi Ben Ameer, Abdoukarim Idi Cheffou. On Oil-US Exchange Rate Volatility Relationships: an Intradaily Analysis. 2017. (hal-04141662)
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Periods of Crisis. Bankers Markets & Investors : an academic & professional review, 2012.
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2009 - Fredj Jawadi, Nicolas Million, Mohamed El Hedi Arouri. Stock market integration in the Latin American markets: further evidence from nonlinear modeling. Economics Bulletin, 2009, 29 (1), pp.162-168. (hal-00387110)
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2006 - Fredj Jawadi, Slim Chaouachi. Coûts de transaction et dynamique non-linéaire des prix des actifs financiers : une note théorique. 2006. (hal-04138865)
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