



# Fredj Jawadi

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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

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**HAL:** [Lien](#)

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

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

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

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

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

# Publications

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HAL: [Lien](#)

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)

<https://hal.science/hal-04351228v1>

2019 - Balázs Egert, Jarmila Botev, Fredj Jawadi. The nonlinear relationship between economic growth and financial development: Evidence from developing, emerging and advanced economies. International Economics , 2019, 160, pp.3-13. (hal-03252917)

<https://hal.science/hal-03252917v1>

2019 - Fredj Jawadi. Understanding Oil Price Dynamics and their Effects over Recent Decades: An Interview with James Hamilton. Energy Journal, 2019. (hal-01826058)

<https://hal.science/hal-01826058v1>

2018 - Gilles Dufrénot, Fredj Jawadi, Guillaume Khayat. A model of fiscal dominance under the "Reinhart Conjecture". Journal of Economic Dynamics and Control, 2018, 93, pp.332 - 345. (10.1016/j.jedc.2018.01.046). (hal-01890414)

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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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2018 - Gilles Dufrénot, Fredj Jawadi, Alexander Mihailov. Recent developments in macro-econometric modeling: theory and applications. Econometrics, 2018, 6 (2), pp.5. (10.3390/econometrics6020025). (hal-01978664)

<https://amu.hal.science/hal-01978664v1>

2018 - Faten Ben Bouheni, Abdoukarim Idi Cheffou, Fredj Jawadi. Analyzing the governance structure of French banking groups. Research in International Business and Finance, 2018, 44, pp.40-48. (10.1016/j.ribaf.2017.05.016). (hal-03145169)

<https://hal.science/hal-03145169v1>

2018 - Balázs Egert, Fredj Jawadi. The Nonlinear Relationship between Economic growth and Financial Development. 2018. (hal-04141770)

<https://hal.science/hal-04141770v1>

2017 - Fredj Jawadi, Georges Prat. Equity prices and fundamentals: a DDM-APT mixed approach. Review of Quantitative Finance and Accounting, 2017, 49, pp.661-695.

(10.1007/s11156-016-0604-y). (hal-01549758)

<https://hal.science/hal-01549758v1>

2017 - Gilles Dufrénot, Fredj Jawadi. Introduction: recent developments of switching models for financial data. Studies in Nonlinear Dynamics and Econometrics, 2017, 21 (1), pp.1-2.

(10.1515/snde-2017-5001). (hal-01589999)

<https://amu.hal.science/hal-01589999v1>

2017 - Fredj Jawadi, Richard Soparnot, Ricardo M. Sousa. Assessing financial and housing wealth

effects through the lens of a nonlinear framework. *Research in International Business and Finance*, 2017, 39 (Part B), pp.840-850. (10.1016/j.ribaf.2014.11.004). (hal-01650524)  
<https://hal.science/hal-01650524v1>

2017 - Fredj Jawadi, Wael Louhichi, Hachmi Ben Ameer, Abdoukarim Idi Cheffou. On Oil-US Exchange Rate Volatility Relationships: an Intradaily Analysis. 2017. (hal-04141662)  
<https://hal.science/hal-04141662v1>

2016 - Fredj Jawadi, Waël Louhichi, Abdoukarim Idi Cheffou, Rivo Randrianarivony. Intraday jumps and trading volume: a nonlinear Tobit specification. *Review of Quantitative Finance and Accounting*, 2016, 47 (4), pp.1167-1186. (10.1007/s11156-015-0534-0). (hal-02358454)  
<https://normandie-univ.hal.science/hal-02358454v1>

2016 - Gilles Dufrénot, Fredj Jawadi. Advances and challenges in decision-making, monetary policy and financial markets. *Economic Modelling*, 2016, Special Issue on Recent Developments in Decision-Making, Monetary Policy and Financial Markets, 52 (Part A), pp.1-2. (10.1016/j.econmod.2015.11.004). (hal-01446195)  
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2015 - Fredj Jawadi, Georges Prat. Equity Prices and Fundamentals: a DDM-APT Mixed Approach. 2015. (hal-04141411)  
<https://hal.science/hal-04141411v1>

2014 - Gilles Dufrénot, Fredj Jawadi, Waël Louhichi. Market microstructure and nonlinear dynamics : keeping financial crisis in context. Gilles Dufrénot; Fredj Jawadi; Waël Louhichi. Springer International Publishing, pp.315, 2014, 978-3-319-05211-3. (10.1007/978-3-319-05212-0). (hal-01474273)  
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2013 - Gilles Dufrénot, Fredj Jawadi. Computational tools in econometric modeling for macroeconomics and finance. *Economic Modelling*, 2013, Recent Developments in Computational Economics and Finance: 2nd ISECF Conference (Tunis, 2012), 34, pp.1-4. (10.1016/j.econmod.2013.05.008). (hal-01499642)  
<https://amu.hal.science/hal-01499642v1>

2013 - Mohamed El Hedi Arouri, Fredj Jawadi, Duc Khuong Nguyen. What can we tell about monetary policy synchronization and interdependence over the 2007-2009 global financial crisis?. *Journal of Macroeconomics*, 2013, 36, pp.175-187. (10.1016/j.jmacro.2012.11.006). (hal-01410577)  
<https://hal.parisnanterre.fr/hal-01410577v1>

2013 - Fredj Jawadi, Waël Louhichi, Hachmi Ben Ameer. Do the US trends drive the UK-French market linkages?: empirical evidence from a threshold intraday analysis. *Applied Economics Letters*, 2013, 20 (5), pp.499-503. (10.1080/13504851.2012.714064). (halshs-00875569)  
<https://shs.hal.science/halshs-00875569v1>

2013 - Mohamed El Hedi Arouri, Hachmi Ben Ameer, Nabila Jawadi, Fredj Jawadi, Waël Louhichi. Are Islamic finance innovations enough for investors to escape from a financial downturn? Further evidence from portfolio simulations. *Applied Economics*, 2013, 45 (24), pp.3412-3420. (10.1080/00036846.2012.707776). (halshs-00875595)  
<https://shs.hal.science/halshs-00875595v1>

2012 - Mohamed El Hedi Arouri, Fredj Jawadi. Evolution of the US Stock Market Risk Premium in Periods of Crisis. *Bankers Markets & Investors : an academic & professional review*, 2012. (hal-01410572)  
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- 2012 - Fredj Jawadi, Georges Prat. Arbitrage Costs and Nonlinear Stock Price Adjustment in the G7 Countries. Applied Economics, 2012, 44, pp.1561 - 1582. (hal-01385801)  
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- 2012 - Fredj Jawadi, Sabrina Khanniche. Modelling Hedge Fund Exposure to Risk Factors. Economic Modelling, 2012, 29, pp.1003 - 1018. (hal-01410552)  
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- 2012 - Mohamed El Hedi Arouri, Fredj Jawadi. Sources d'inefficience et ajustement asymétrique des cours boursiers. La Revue des Sciences de Gestion, 2012, 258, pp.25-34. (10.3917/rsg.258.0025). (hal-01410570)  
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- 2012 - Mohamed El Hedi Arouri, Fredj Jawadi, Duc Khuong Nguyen. Nonlinearities in carbon spot-futures price relationships during Phase II of the EU ETS. Economic Modelling, 2012, 29, pp.884 - 892. (hal-01410551)  
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- 2011 - Fredj Jawadi, Nabila Jawadi, Waël Louhichi. Does islamic finance outperform conventional finance? Further evidence from an international comparison. Workshop " Finance Ethique et Gouvernance ", Dec 2011, Paris, France. (halshs-00657351)  
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- 2011 - Ydriss Ziane, Fredj Jawadi, Nabila Jawadi. Can information and communication technologies improve the performance of microfinance programs? Further evidence from developing and emergent financial markets. Advanced technologies for microfinance: solutions and challenges, , 2011, 9781615209934. (hal-02325927)  
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- 2010 - Mohamed El Hedi Arouri, Duc Khuong Nguyen, Fredj Jawadi. What can we tell about monetary policy synchronization and interdependence over the 2007-2009 global financial crisis?. 2010. (hal-00507826)  
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- 2010 - Mohamed El Hedi Arouri, Fredj Jawadi, Duc Khuong Nguyen. Global financial crisis, liquidity pressure in stock markets and efficiency of central bank interventions. 2010. (hal-00507821)  
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- 2009 - Fredj Jawadi, Georges Prat. Nonlinear Stock Price Adjustment in the G7 Countries. 2009. (hal-04140874)  
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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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