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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](#)

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

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)
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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)
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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>

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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)
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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)
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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)
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2017 - Fredj Jawadi, Wael Louhichi, Hachmi Ben Ameer, Abdoukarim Idi Cheffou. On Oil-US Exchange

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<https://hal.science/hal-04141662v1>

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)
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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)
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2015 - Fredj Jawadi, Georges Prat. Equity Prices and Fundamentals: a DDM-APT Mixed Approach. 2015. (hal-04141411)
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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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- 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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- 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, Fredj Jawadi. On the Impacts of Crisis on the Risk Premium: Evidence from the US Stock Market using a Conditional CAPM. 2010. (hal-00507824)
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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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