



Fredj Jawadi

fredj.jawadi@univ-lille.fr

Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

Thème(s)

Finance empirique; Econométrie appliquée; Marchés des commodités

HAL: [Lien](#)

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

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- 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)
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- 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, 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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- 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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- 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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