



Rachidi Kotchoni

rachidi.kotchoni@gmail.com

Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

Thème(s)

Econométrie financière; Econométrie des séries temporelles; Politique de concurrence

HAL: [Lien](#)

Publications

HAL: [Lien](#)

2019 - Marcel Boyer, Anne Catherine Faye, Eric Gravel, Rachidi Kotchoni. Guiding Principles in Setting Cartel Sanctions. *Concurrences [Competition law journal / Revue des droits de la concurrence]*, 2019, 3. (hal-02573132)
<https://hal.science/hal-02573132v1>

2019 - Rachidi Kotchoni, Maxime Leroux, Dalibor Stevanovic. Macroeconomic Forecast Accuracy in data-rich environment. *Journal of Applied Econometrics*, 2019, 34, pp.1050-1072. (hal-02435757)
<https://hal.science/hal-02435757v1>

2019 - Rachidi Kotchoni, Marine Carrasco. The Continuum-GMM Estimation: Theory and Application.. *International Financial Markets [Book], Volume 1*, Taylor & Francis, 2019. (hal-02435760)
<https://hal.science/hal-02435760v1>

2018 - Marcel Boyer, Anne-Catherine Faye, Eric Gravel, Rachidi Kotchoni. Challenges and Pitfalls in Cartel Fining. *Canadian Competition Law Review*, 2018, 31. (hal-01825584)
<https://hal.science/hal-01825584v1>

2018 - Rachidi Kotchoni. Detecting and Measuring Nonlinearity.. *Econometrics*, 2018, 6 (3), (10.3390/econometrics6030037). (hal-02435765)
<https://hal.science/hal-02435765v1>

2017 - Houdou Basse Mama, Rachidi Kotchoni. Investor Relations' Quality and Mispricing. 2017. (hal-04141636)
<https://hal.science/hal-04141636v1>

2017 - Maxime Leroux, Rachidi Kotchoni, Dalibor Stevanovic. Forecasting economic activity in data-rich environment. 2017. (hal-04141668)
<https://hal.science/hal-04141668v1>

2017 - Marine Carrasco, Rachidi Kotchoni. Efficient Estimation Using the Characteristic Function. *Econometric Theory*, 2017, 33 (2), pp.479-526. (10.1017/S0266466616000025). (hal-01386060)
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2016 - Rachidi Kotchoni, Dalibor Stevanovic. Forecasting U.S. Recessions and Economic Activity.

2016. (hal-04141569)

<https://hal.science/hal-04141569v1>

2015 - Marcel Boyer, Rachidi Kotchoni. How Much Do Cartels Overcharge. Review of Industrial Organization, 2015, 47, pp.119 - 153. (hal-01386061)

<https://hal.parisnanterre.fr/hal-01386061v1>

2014 - Marine Carrasco, Rachidi Kotchoni. Adaptive Realized Kernels. Journal of Financial Econometrics, 2014, 13 (4), pp.757 - 797. (10.1093/jjfinec/nbu015). (hal-01386059)

<https://hal.parisnanterre.fr/hal-01386059v1>

2014 - Marie-Laure Allain, Marcel Boyer, Rachidi Kotchoni, Jean-Pierre Ponsard. Are Cartel Fines Optimal? Theory and Evidence From the European Union. International Review of Law and Economics, 2014, 42, pp.38 - 47. (hal-01386062)

<https://hal.parisnanterre.fr/hal-01386062v1>