



Remzi Uctum

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Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

Thème(s)

Anticipations, incertitude et prix des actifs financiers;
Soutenabilité de la dette publique; Marchés financiers;
Macroéconomie; Finance comportementale

HAL: [Lien](#)

Présentation

Researcher at CNRS (National Center of Scientific Research)

HDR

EconomiX (UMR 7235 CNRS / University of Paris Nanterre)

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Université Paris Nanterre
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Past Employment

Senior Experimental Officer,
Department of Economics, Southampton University, U.K.
1989

Education

HDR University Paris-Ouest Nanterre la Défense, 2002

PhD University Paris-X Nanterre, 1989

M.A. University Paris-X Nanterre, 1982

B.A. University Paris-X Nanterre, 1980

Fields of interest

Price expectations and risk on real and financial markets

Microstructure of financial markets, intraday volatilities and macro and firm-specific news

Exchange rate dynamics, order flows and carry trade

International investment flows, country risks and structural shocks

Sustainability of the public debt in industrial and developing economies

Econometric modelling of structural change

Work under review or in progress

"Exchange rates and order flows midst crises and structural changes", with T. Mutafoglu and M. Uctum.

"Evolutionary dynamics in inflation expectations formation", with I. El Ouadghiri

"Modelling ex-ante risk premia in the crude oil market", with G. Prat

Conferences

5th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Paris, June 3-4, 2021.

5th International Symposium on Computational Economics and Finance (ISCEF), Paris, April 12-14, 2018.

35th International Symposium on Money, Banking and Finance (GDRE), Aix-en-Provence, June 7-8, 2018.

3d International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Paris, June 1-2, 2017.

8th Rimini Centre of Economic Analysis (RCEA) Macro-Money-Finance Workshop , Rimini, May 18-19, 2017.

33d International Symposium on Money, Banking and Finance (GDRE), Clermont-Ferrand, 7-8 July, 2016.

2d Wage - ILO workshop, Geneva, June 30 - July 1, 2016 (invited).

2nd International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Paris, June 4-5, 2015.

21st Forecasting Financial Markets Conference, Marseille, May 21-23, 2014.

3d International Symposium in Computational Economics and Finance (ISCEF), Paris, April 10-12 , 2014.

12th INFINITI Conference on International Finance, Prato (Italy), June 9-10, 2014.

31èmes Journées Internationales d'Economie Monétaire, Bancaire et Financière (GDRE Monnaie, Banque, Finance), Lyon, June 19-20, 2014.

XXXVII Simposio de la Asociación Española de Economía (SEAE 2012), Vigo (Spain), December 13-15, 2012.

8th AFE Conference, Samos (Greece), June 30 - July 2, 2011.

59th Annual Meeting of the Midwest Finance Association, Las Vegas, February 24-27, 2010.

27ème Journées d'Economie Monétaire et Bancaire, GDRE « Monnaie, Banque, Finance », Bordeaux, 17-18 Juin, 2010.

15th World Congress of the International Economic Association, Istanbul, June 25-29, 2008.

24th symposium of the European Research Group (GDRE) "Money, Banking and Finance", Rennes, June 14-15, 2007.

5th INFINITY Conference on International Finance, Dublin, June 11-12, 2007.

93d International Conference of the Applied Econometrics Association (AEA), Athens, October 19-20, 2006.

Congrès international de l'AFFI, Poitiers, 26-27 Juin, 2006.

12th Global Finance Conference, Dublin, June 27-29, 2005.

LIVème Congrès de l'AFSE, Paris, 15-16 Septembre, 2005.

Faculté de Sciences Economiques et de Gestion de Sfax, Sfax (Tunisie), November 18-23, 2003 (invited).

82d International Conference of the Applied Econometrics Association (AEA), Toledo, November 6-7, 2003.

XVIIIèmes Journées Internationales d'Economie Monétaire et Bancaire, Pau, June 21-22, 2001.

Xth International Conference on the Foundations and applications of Utility, Risk and decision theory (F.U.R. X), Torino, May 30 - June 2, 2001.

XVIèmes Journées Internationales d'Economie Monétaire et Bancaire, Lisbon, June 7-9, 2000.

Rutgers University, Rutgers, New-Jersey (USA), March 5, 1999 (invited).

Graduate Center, City University of New-York (CUNY), New-York (USA), March 9, 1999 (invited).

Strathclyde University, Glasgow (Scotland), December 12, 1997 (invited).

3rd French-Polish Macroeconomic modelling seminar, Lodz (Poland), May 14-15, 1990 (invited).

Teaching

"Nonlinear models of financial markets: theories and methods", Doctoral course, 2014-present

"Exchange rate dynamics, theoretical foundations and empirical results", M.A.2 GdA and BMM course, 1994-2013

"Mathematics for Economics", ESLSCA Business School, Paris, 2002-2008

"Expectations in Financial Markets", Faculty of Economics and Management of Sfax, Tunisia, 2003

"Money, price, production", University Pars-X Nanterre, 1991-1993

"Quantitative techniques for economics", University Pars-X Nanterre, 1991-1998

"Microeconomics", University of Antilles-Guyane, Guyana, 1991

"Quantitative methods, University of Southampton, U.K., 1990

Supervision and coordination activities

Supervision of Ph.D. Dissertations

Supervision of MA2 Master theses linked to the seminar "Price Dynamics in Financial Markets" (MA2 GdA)

Co-director of the M.A.2 Research Seminar "Price Dynamics in Financial Markets" (formerly "Expectations, uncertainty and financial market dynamics"), with G. Prat, since october 2002

Co-organizer of the "Lunch" Séminars of EconomiX, with O. Renault, since september 2018

Organizer of the Research Séminars of MODEM (former UMR 7545), october 2002-may 2005

Co-organizer of the International Monetary Macroeconomics Séminar of the EOS Doctorate School, with A. Bénassy-Quéré, october 2002-may2005

Committees

Member of the Scientific Boards of the International Conferences ICABE (2016), FMND (since 2013) and ISCEF (since 2014)

Member of the Economics Department Committee (CCD), section 5, 2013-2015

Member of the EconomiX Team Council, 2005-2008

Member appointed to the Economists Committee at the University of Cachan, 1999-2003

Member of the MODEM Team Council, 1998-2005

Member of the National Committee of Scientific Research, section 37, 1995-2000

Member of the Faculty Council, 1995-1998

Member of the Economists Committee, 1992-1995

Member of the IEAE Team Council, 1990-1993

Language skills

English, French, Turkish written and spoken fluently,

good working knowledge of Spanish and Portuguese

Documents de travail

HAL: [Lien](#)

07/2021 - Modeling ex-ante risk premia in the oil market
Uctum Remzi, Prat Georges

03/2018 - Term structure of interest rates: modelling the risk premium using a two horizons framework
Prat Georges, Uctum Remzi

09/2017 - The Eurozone Convergence through Crises and Structural Changes
Uctum Merih, Uctum Remzi, Vijverberg Chu-Ping C.

02/2017 - Do markets learn to rationally expect US interest rates? Evidence from survey data
Prat Georges, Uctum Remzi

02/2017 - Jumps in Equilibrium Prices and Asymmetric News in Foreign Exchange Markets
El Quadghiri Imane, Uctum Remzi

02/2017 - Expectation formation in the foreign exchange market: a time-varying heterogeneity approach using survey data
Prat Georges, Uctum Remzi

02/2017 - Persistence of announcement effects on the intraday volatility of stock returns: evidence from individual data
Lecarpentier-Moyal Sylvie, Prat Georges, Renou-Maissant Patricia, Uctum Remzi

02/2017 - Modeling the horizon-dependent risk premium in the forex market: evidence from survey data
Prat Georges, Uctum Remzi

02/2017 - Modelling oil price expectations: evidence from survey data
Prat Georges, Uctum Remzi

02/2017 - The dynamics of ex-ante risk premia in the foreign exchange market: Evidence from the yen/usd exchange rate Using survey data
Prat Georges, Uctum Remzi

02/2017 - Anticipations, prime de risque et structure par terme des taux d'intérêt : une analyse des comportements d'experts
Prat Georges, Uctum Remzi

Publications

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2024 - Georges Prat, Remzi Uctum. Risk premium, price of risk and expected volatility in the oil market: Evidence from survey data. *Energy Economics*, 2024, pp.107930. (<https://doi.org/10.1016/j.eneco.2024.107930>). (hal-04738519)
<https://hal.science/hal-04738519v1>

2021 - Georges Prat, Remzi Uctum. Modeling ex-ante risk premia in the oil market. 5th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Jun 2021, Paris, France. (hal-03318785)
<https://hal.science/hal-03318785v1>

2021 - Georges Prat, Remzi Uctum. Modeling ex-ante risk premia in the oil market. 2021. (hal-03508699)
<https://hal.science/hal-03508699v1>

2021 - Merih Uctum, Remzi Uctum, Chu-Ping C Vijverberg. The European growth synchronization through crises and structural changes. *Studies in Nonlinear Dynamics and Econometrics*, 2021, 25 (1), pp.1-17. (10.1515/snde-2018-0097). (hal-03319011)
<https://hal.science/hal-03319011v1>

2021 - Remzi Uctum, Georges Prat. Modeling ex-ante risk premia in the oil market. 5th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), 2021, Paris, Unknown Region. (hal-03513121)
<https://hal.science/hal-03513121v1>

2021 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two horizons framework. *Journal of Economic Behavior and Organization*, 2021, 182, pp.421-436. (10.1016/j.jebo.2019.09.006). (hal-03319099)
<https://hal.science/hal-03319099v1>

2020 - Imane El Ouadghiri, Remzi Uctum. Macroeconomic expectations and time varying heterogeneity: Evidence from individual survey data. *Applied Economics*, 2020, 52 (23), pp.2443-2459. (10.1080/00036846.2019.1691713). (hal-03319091)
<https://hal.science/hal-03319091v1>

2018 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? An anchoring approach. *Applied Economics*, 2018, 50, pp.6458-6480. (hal-01697181)
<https://hal.science/hal-01697181v1>

2018 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two horizons framework. 2018. (hal-04141774)
<https://hal.science/hal-04141774v1>

2018 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two-horizons framework. 35th International Symposium on Money, Banking and Finance (GDRE) , 2018, Aix-en-Provence, France. (hal-01828854)
<https://hal.science/hal-01828854v1>

2018 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two-horizons framework. 5th International Symposium on Computational Economics and

Finance (ISCEF), 2018, Paris, France. (hal-01828843)
<https://hal.science/hal-01828843v1>

2017 - Remzi Uctum, Patricia Renou-Maissant, Georges Prat, Sylvie Lecarpentier-Moyal. Persistence of announcement effects on the intraday volatility of stock returns: Evidence from individual data. *Review of Financial Economics*, 2017, 35, pp.43-56. (10.1016/j.rfe.2017.03.001). (halshs-02080313)
<https://shs.hal.science/halshs-02080313v1>

2017 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? Evidence from survey data. 3d International Workshop on Financial Markets and Nonlinear Dynamics (FMND) , 2017, Paris, Unknown Region. (hal-01589223)
<https://hal.science/hal-01589223v1>

2017 - Merih Uctum, Remzi Uctum, Chu-Ping C. Vijverberg. The Eurozone Convergence through Crises and Structural Changes. 2017. (hal-04141629)
<https://hal.science/hal-04141629v1>

2017 - Remzi Uctum, Merih Uctum, Chu-Ping C. Vijverberg. The Eurozone convergence through crises and structural changes. 8th Rimini Centre of Economic Analysis (RCEA) Macro-Money-Finance Workshop , 2017, Rimini, Unknown Region. (hal-01589231)
<https://hal.science/hal-01589231v1>

2016 - Georges Prat, Remzi Uctum. Convergence of wages and their macroeconomic determinants in the Euro area. 1st Wage - ILO workshop , 2016, Geneva, Unknown Region. (hal-01638219)
<https://hal.science/hal-01638219v1>

2016 - Imane El Ouadghiri, Remzi Uctum. Jumps in equilibrium prices and asymmetric news in foreign exchange markets. *Economic Modelling*, 2016, 54, pp.218- 234. (10.1016/j.econmod.2015.12.025). (hal-01386027)
<https://hal.parisnanterre.fr/hal-01386027v1>

2016 - Georges Prat, Remzi Uctum. Convergence of wages and their macroeconomic determinants in the Euro area. 1st Wage - ILO workshop , 2016, Geneva, Switzerland. (hal-01411651)
<https://hal.parisnanterre.fr/hal-01411651v1>

2016 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? Evidence from survey data. 2016. (hal-04141591)
<https://hal.science/hal-04141591v1>

2016 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? Evidence from survey data. 33d International Symposium on Money, Banking and Finance (GDRE) , 2016, Clermont-Ferrand, France. (hal-01411824)
<https://hal.parisnanterre.fr/hal-01411824v1>

2016 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? Evidence from survey data. 33d International Symposium on Money, Banking and Finance (GDRE) , 2016, Clermont-Ferrand, Unknown Region. (hal-01638220)
<https://hal.science/hal-01638220v1>

2015 - Imane El Ouadghiri, Remzi Uctum. Jumps in Equilibrium Prices and Asymmetric News in Foreign Exchange Markets. 2015. (hal-04141414)
<https://hal.science/hal-04141414v1>

2015 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time-varying heterogeneity approach using survey data. *Applied Economics*, 2015, 47 (34-35), pp.3673 -

3695. (10.1080/00036846.2015.1021460). (hal-01385957)
<https://hal.parisnanterre.fr/hal-01385957v1>

2015 - Remzi Uctum, Imane El Ouadghiri. Jumps in equilibrium prices and asymmetric news in foreign exchange markets. 2nd International Workshop on Financial Markets and Nonlinear Dynamics (FMND) , 2015, Paris, Unknown Region. (hal-01638221)
<https://hal.science/hal-01638221v1>

2015 - Imane El Ouadghiri, Remzi Uctum. Jumps in equilibrium prices and asymmetric news in foreign exchange markets. 2nd International Workshop on Financial Markets and Nonlinear Dynamics (FMND) , 2015, Paris, France. (hal-01411808)
<https://hal.parisnanterre.fr/hal-01411808v1>

2014 - Georges Prat, Remzi Uctum, Sylvie Lecarpentier-Moyal, Patricia Renou-Maissant. Persistence of announcement effects on the intraday volatility of stock returns: evidence from individual data. 21st Forecasting Financial Markets Conference , 2014, Marseille, Unknown Region. (hal-01638222)
<https://hal.science/hal-01638222v1>

2014 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time varying heterogeneity approach using survey data. 12th INFINITI Conference on International Finance, 2014, Prato, Italy. (hal-01411784)
<https://hal.parisnanterre.fr/hal-01411784v1>

2014 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time-varying heterogeneity approach using survey data. 2014. (hal-04141348)
<https://hal.science/hal-04141348v1>

2014 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time varying heterogeneity approach using survey data. 31èmes Journées Internationales d'Economie Monétaire, Bancaire et Financière (GDRE Monnaie, Banque, Finance) , 2014, Lyon, France. (hal-01411785)
<https://hal.parisnanterre.fr/hal-01411785v1>

2014 - Sylvie Lecarpentier-Moyal, Georges Prat, Patricia Renou-Maissant, Remzi Uctum. Persistence of announcement effects on the intraday volatility of stock returns: evidence from individual data. 21st Forecasting Financial Markets Conference , 2014, Marseille, France. (hal-01411783)
<https://hal.parisnanterre.fr/hal-01411783v1>

2014 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time-varying heterogeneity approach using survey data. 3d International Symposium in Computational Economics and Finance (ISCEF) , 2014, Paris, Unknown Region. (hal-01638223)
<https://hal.science/hal-01638223v1>

2014 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time varying heterogeneity approach using survey data. 12th INFINITI Conference on International Finance , 2014, Prato (Italy), Unknown Region. (hal-01638224)
<https://hal.science/hal-01638224v1>

2013 - Georges Prat, Remzi Uctum. Modeling the horizon-dependent ex-ante risk premium in the foreign exchange market: evidence from survey data. Journal of International Financial Markets, Institutions and Money, 2013, 23, pp.33 - 54. (hal-01385855)
<https://hal.parisnanterre.fr/hal-01385855v1>

2013 - Sylvie Lecarpentier-Moyal, Georges Prat, Patricia Renou-Maissant, Remzi Uctum. Persistence of announcement effects on the intraday volatility of stock returns: evidence from individual data.

2013. (hal-04141172)

<https://hal.science/hal-04141172v1>

2012 - Georges Prat, Remzi Uctum. Modeling the horizon-dependent ex-ante risk premium in the foreign exchange market: evidence from survey data. XXXVII Simposio de la Asociación Española de Economía (SEAE 2012) , 2012, Vigo Spain. (hal-01411732)

<https://hal.parisnanterre.fr/hal-01411732v1>

2012 - Georges Prat, Remzi Uctum. Modeling the horizon-dependent risk premium in the forex market: evidence from survey data. 2012. (hal-04141062)

<https://hal.science/hal-04141062v1>

2010 - Sylvie Lecarpentier-Moyal, Patricia Renou-Maissant, Remzi Uctum. Impact des chocs événementiels sur la volatilité intra-journalière des rentabilités boursières : une approche sur données individuelles. 27èmes journées d'économie monétaire et bancaire, Jun 2010, Bordeaux, France. (halshs-00497426)

<https://shs.hal.science/halshs-00497426v1>

2009 - Georges Prat, Remzi Uctum. Modelling oil price expectations: evidence from survey data. 2009. (hal-04140866)

<https://hal.science/hal-04140866v1>

2008 - Georges Prat, Remzi Uctum. The dynamics of ex-ante risk premia in the foreign exchange market: Evidence from the yen/usd exchange rate Using survey data. 2008. (hal-04140761)

<https://hal.science/hal-04140761v1>

2007 - Georges Prat, Remzi Uctum. Switching Between Expectation Processes in the Foreign Exchange Market: A Probabilistic Approach Using Survey Data. Review of International Economics, 2007, 15 (4), pp.700-719. (halshs-00081586)

<https://shs.hal.science/halshs-00081586v1>

2007 - Georges Prat, Remzi Uctum. The dynamics of ex-ante risk premia in the foreign exchange market: evidence from the yen/usd exchange rate using survey data. Global Finance Conference, Jun 2007, Dublin, Ireland. (halshs-00173109)

<https://shs.hal.science/halshs-00173109v1>

2007 - Remzi Uctum. Econométrie des modèles à changements de régimes: un essai de synthèse. Actualité Economique, 2007. (halshs-00174034)

<https://shs.hal.science/halshs-00174034v1>

2007 - Georges Prat, Remzi Uctum. Anticipations, prime de risque et structure par terme des taux d'intérêt: une analyse des comportements d'experts. 2007. (halshs-00173105)

<https://shs.hal.science/halshs-00173105v1>

2006 - Merih Uctum, Thom Thurston, Remzi Uctum. Public debt, the unit root hypothesis and structural breaks: a multi-country analysis. Economica, 2006, 73 (289), pp.129-156. (halshs-00081527)

<https://shs.hal.science/halshs-00081527v1>

2006 - Georges Prat, Remzi Uctum. Anticipations, prime de risque et structure par terme des taux d'intérêt : une analyse des comportements d'experts. 2006. (hal-04138546)

<https://hal.science/hal-04138546v1>

2006 - Georges Prat, Remzi Uctum. Economically rational expectations theory: evidence from the WTI oil price survey data. 2006. (halshs-00173113)

<https://shs.hal.science/halshs-00173113v1>

1998 - Georges Prat, Remzi Uctum. How are oil price expectations formed ? Evidence from survey data. Colloque "Dynamique des prix et des marchés de matières premières : analyse et prévisions", 1998, Grenoble, Unknown Region. (hal-01638214)
<https://hal.science/hal-01638214v1>

1998 - Georges Prat, Remzi Uctum. Does the expectation generating process change over time ? A probabilistic choice approach applied to the foreign exchange market. XVèmes Journées Internationales d'Economie Monétaire et Bancaire, 1998, Toulouse, Unknown Region. (hal-01638213)
<https://hal.science/hal-01638213v1>

1998 - Remzi Uctum. Econométrie des modèles à changements de régimes. Atelier d'Econométrie de MODEM, Université Paris-X Nanterre, 1998, Nanterre, Région indéterminée. (hal-01638215)
<https://hal.science/hal-01638215v1>

1996 - Georges Prat, Remzi Uctum. FF/\$ exchange rate expectations formation : do the expectational processes change over time ?. 3d International Forecasting Financial Markets Conference, 1996, London, Unknown Region. (hal-01638204)
<https://hal.science/hal-01638204v1>

1996 - Georges Prat, Remzi Uctum. Changements dans les processus anticipatifs : quelle approche économétrique ?. XLVème Congrès de l'AFSE, 1996, Paris, Région indéterminée. (hal-01638203)
<https://hal.science/hal-01638203v1>

1995 - Georges Prat, Remzi Uctum. Analysis of the endogenous changes in the expectational processes : the case of exchange rate expectations. Workshop "La formation des anticipations économiques", 1995, Paris, Unknown Region. (hal-01638206)
<https://hal.science/hal-01638206v1>

1995 - Remzi Uctum. Théorie et Econométrie du Déséquilibre en Economie Ouverte. Editions Economica, 1995, Coll. Approfondissement de la Connaissance Economique. (hal-02497618)
<https://hal.science/hal-02497618v1>

1995 - Georges Prat, Remzi Uctum. Formation des anticipations de change FF/\$: analyse de l'hypothèse de changements dans les processus au cours du temps. 17ème Congrès Annuel de l'AFFI, 1995, Paris, Région indéterminée. (hal-01638205)
<https://hal.science/hal-01638205v1>

1994 - Georges Prat, Remzi Uctum. Formation des anticipations de change : l'hypothèse d'un processus mixte. 16ème Congrès annuel de l'AFFI, 1994, Paris, Région indéterminée. (hal-01638207)
<https://hal.science/hal-01638207v1>

1991 - Remzi Uctum. Développements récents des modèles économétriques de déséquilibre et méthodes d'estimation. Séminaire de Macroéconomie et de Macroéconométrie de l'IEAE, Université Paris-X Nanterre, 1991, Nanterre, Région indéterminée. (hal-01638208)
<https://hal.science/hal-01638208v1>

1990 - Remzi Uctum. A disequilibrium model for the French industrial sector: methods and evidence. 3rd French-Polish Macroeconomic Modelling Seminar, 1990, Lodz (Poland), Unknown Region. (hal-01638209)
<https://hal.science/hal-01638209v1>

1990 - Remzi Uctum. Difficultés liées aux estimations économétriques de déséquilibre à spécifications stochastiques. 22ème Colloque de l'Association Rhodanienne pour l'Econométrie Appliquée , 1990, Lyon, Région indéterminée. (hal-01638210)
<https://hal.science/hal-01638210v1>

1989 - Remzi Uctum. Portée de la politique des changes dans une économie en déséquilibre. 6èmes Journées Internationales d'Economie Monétaire et Bancaire , 1989, Lyon, Région indéterminée. (hal-01638212)
<https://hal.science/hal-01638212v1>

1989 - Remzi Uctum. Estimation of disequilibrium models with stochastic trade-offers. Department of Economics, University of Southampton , 1989, Southampton (U.K.), Unknown Region. (hal-01638211)
<https://hal.science/hal-01638211v1>