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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](#)

📄 Documents de travail

HAL: [Lien](#)

05/2025 - Fundamental Valuation of Equities under Allocative Rationality
Fredj Jawadi, Georges Prat, Remzi Uctum

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

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

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

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

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

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

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

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

02/2017 - Modelling oil price expectations: evidence from survey data

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

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

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