



# Remzi Uctum

uctum@parisnanterre.fr

**Tel.** 0140977848

## 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](#)

## ▼ Publications

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**HAL:** [Lien](#)

**2025** - Remzi Uctum, Georges Prat, Fredj Jawadi. Fundamental Valuation of Equities under Allocative Rationality. 2025. (hal-05158099)

<https://hal.science/hal-05158099v1>

**2024** - Georges Prat, Remzi Uctum. Risk premium, price of risk and expected volatility in the oil market: Evidence from survey data. Energy Economics, 2024, 140, pp.107930.

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(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)

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**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)

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(hal-03508699)

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**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)

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**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)

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<https://hal.science/hal-01828843v1>

**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. 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>

**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)

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**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)

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**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)

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**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)

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**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)

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**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)  
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<https://hal.science/hal-01638221v1>

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**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)  
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