



# 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](#)

## **Publications**

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

**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. (10.1016/j.eneco.2024.107930). (hal-04873466)  
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<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>

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