



# Econometric Methods and Their Applications in Finance, Macro and Related Fields

*Kaddour Et Al Hadri*

Download now

[Click here](#) if your download doesn't start automatically

# Econometric Methods and Their Applications in Finance, Macro and Related Fields

*Kaddour Et Al Hadri*

**Econometric Methods and Their Applications in Finance, Macro and Related Fields** Kaddour Et Al Hadri

The volume aims at providing an outlet for some of the best papers presented at the 15th Annual Conference of the African Econometric Society, which is one of the “chapters” of the International Econometric Society. Many of these papers represent the state of the art in financial econometrics and applied econometric modeling, and some also provide useful simulations that shed light on the models' ability to generate meaningful scenarios for forecasting and policy analysis.

## **Contents:**

### • ***Financial Econometrics and International Finance:***

- Modeling Interest Rates Using Reducible Stochastic Differential Equations: A Copula-Based Multivariate Approach (*Ruijun Bu, Ludovic Giet, Kaddour Hadri and Michel Lubrano*)
- Financial Risk Management Using Asymmetric Heavy-Tailed Distributions and Nonlinear Dependence Structures of Asset Returns Under Discontinuous Dynamics (*Alaa El-Shazly*)
- Time-Varying Dependence in the Term Structure of Interest Rates: A Copula-Based Approach (*Diaa Noureldin*)
- Nonlinear Filtering and Market Implied Rating for a Jump-Diffusion Structural Model of Credit Risk (*Alaa El-Shazly*)
- Time-Varying Optimal Weights for International Asset Allocation in African and South Asian Markets (*Dalia El-Edel*)

### • ***Econometric Theory and Methods:***

- Econometric Methods for Ordered Responses: Some Recent Developments (*Franco Peracchi*)
- Which Quantile is the Most Informative? Maximum Likelihood, Maximum Entropy and Quantile Regression (*Anil K Bera, Antonio F Galvao Jr, Gabriel V Montes-Rojas and Sung Y Park*)
- The Experimentics of Fairness (*Anna Conte and Peter G Moffatt*)
- Uniform in Bandwidth Tests of Specification for Conditional Moment Restrictions Models (*Pascal Lavergne and Pierre E Nguimkeu*)
- Joint LM Test for Homoscedasticity in a Two-Way Error Components Model (*Eugene Kouassi, Joel Sango, J M Bosson Brou and Kern O Kymn*)
- An Approximation to the Distribution of the Pooled Estimator When the Time Series Equation is One of a Complete System (*William M Mikhail and Ghazal A Ghazal*)

### • ***Monetary, Labor and Environmental Applications:***

- Monetary Policy and the Role of the Exchange Rate in Egypt (*Tarek A Moursi and Mai El-Mossallamy*)
- International Migration, Remittances and Household Poverty Status in Egypt (*Rania Roushdy, Ragui Assaad and Ali Rashed*)
- Determinants of Job Quality and Wages of the Working Poor: Evidence From 1998–2006 Egypt Labor Market Panel Survey (*Mona Said*)
- A Contract-Theoretic Model of Conservation Agreements (*Heidi Gjertsen, Theodore Groves, David A Miller, Eduard Niesten, Dale Squires and Joel Watson*)
- Household Environment and Child Health in Egypt (*Mahmoud Hailat and Franco Peracchi*)
- Modeling the Relationship between Natural Resource Abundance, Economic Growth, and the

Environment: A Cross-Country Study (*Hala Abou-Ali and Yasmine M Abdelfattah*)

- Global Cement Industry: Competitive and Institutional Frameworks (*Tarek H Selim and Ahmed S Salem*)
- On the Occurrence of Ponzi Schemes in Presence of Credit Restrictions Penalizing Default (*A Seghir*)
- Is Targeted Advertising Always Beneficial? (*Nada Ben Elhadj-Ben Brahim, Rim Lahmandi-Ayed and Didier Laussel*)

**Readership:** Graduate students and researchers in the fields of econometrics, economic theory, applied econometrics.

 [Download Econometric Methods and Their Applications in Fina ...pdf](#)

 [Read Online Econometric Methods and Their Applications in Fi ...pdf](#)

## **Download and Read Free Online Econometric Methods and Their Applications in Finance, Macro and Related Fields Kaddour Et Al Hadri**

---

### **From reader reviews:**

#### **Joshua Johnson:**

Do you one among people who can't read enjoyable if the sentence chained inside straightway, hold on guys this specific aren't like that. This Econometric Methods and Their Applications in Finance, Macro and Related Fields book is readable by you who hate the straight word style. You will find the details here are arrange for enjoyable examining experience without leaving even decrease the knowledge that want to give to you. The writer associated with Econometric Methods and Their Applications in Finance, Macro and Related Fields content conveys objective easily to understand by many people. The printed and e-book are not different in the information but it just different as it. So , do you still thinking Econometric Methods and Their Applications in Finance, Macro and Related Fields is not loveable to be your top checklist reading book?

#### **Raul Warren:**

Are you kind of occupied person, only have 10 or perhaps 15 minute in your time to upgrading your mind proficiency or thinking skill perhaps analytical thinking? Then you are receiving problem with the book when compared with can satisfy your small amount of time to read it because this all time you only find publication that need more time to be examine. Econometric Methods and Their Applications in Finance, Macro and Related Fields can be your answer mainly because it can be read by a person who have those short time problems.

#### **Margaret Parker:**

Is it you who having spare time in that case spend it whole day through watching television programs or just telling lies on the bed? Do you need something totally new? This Econometric Methods and Their Applications in Finance, Macro and Related Fields can be the solution, oh how comes? It's a book you know. You are consequently out of date, spending your extra time by reading in this fresh era is common not a geek activity. So what these publications have than the others?

#### **Douglas Gibson:**

You can get this Econometric Methods and Their Applications in Finance, Macro and Related Fields by browse the bookstore or Mall. Merely viewing or reviewing it might to be your solve trouble if you get difficulties on your knowledge. Kinds of this guide are various. Not only by written or printed but can you enjoy this book simply by e-book. In the modern era such as now, you just looking of your mobile phone and searching what your problem. Right now, choose your own personal ways to get more information about your e-book. It is most important to arrange you to ultimately make your knowledge are still up-date. Let's try to choose right ways for you.

**Download and Read Online Econometric Methods and Their  
Applications in Finance, Macro and Related Fields Kaddour Et Al  
Hadri #N48EJQPKMHL**

## **Read Econometric Methods and Their Applications in Finance, Macro and Related Fields by Kaddour Et Al Hadri for online ebook**

Econometric Methods and Their Applications in Finance, Macro and Related Fields by Kaddour Et Al Hadri Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Econometric Methods and Their Applications in Finance, Macro and Related Fields by Kaddour Et Al Hadri books to read online.

### **Online Econometric Methods and Their Applications in Finance, Macro and Related Fields by Kaddour Et Al Hadri ebook PDF download**

**Econometric Methods and Their Applications in Finance, Macro and Related Fields by Kaddour Et Al Hadri Doc**

**Econometric Methods and Their Applications in Finance, Macro and Related Fields by Kaddour Et Al Hadri Mobipocket**

**Econometric Methods and Their Applications in Finance, Macro and Related Fields by Kaddour Et Al Hadri EPub**