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| Nota di contenuto | Preface (Fredj Jawadi) -- Interview with Georges Prat (Fredj Jawadi) -- Part I: Uncertainty and Volatility -- Uncertainty or stationarity in financial and macroeconomic time series? Evidence from Fourier approximated structural changes. (William A. Barnett, Qing Han) -- Oil market volatility: Is macroeconomic uncertainty systematically transmitted to oil prices? (Marc Joëts, Valérie Mignon, Tovonony Razafindrabe) -- Part II: Heterogeneity of Beliefs and Information -- Heterogeneous beliefs and asset price dynamics: A survey of recent evidence (Saskia ter Elleny, Willem F.C. Verschoor) -- High-frequency trading in the equity markets during U.S. treasury POMO (Cheng Gao, Bruce Mizrach) -- Part III: Transmission and Market Integration -- Crude oil and biofuel agricultural commodity prices (Semei Coronado, Omar Rojas, Rafael Romero-Meza, Apostolos Serletis, Leslie Verteramo |

Chiu) -- Financial integration and business cycle synchronization in Sub-Saharan Africa (Julian Acalin, Bruno Cabrillac, Gilles Dufrénot, Luc Jacolin, Samuel Diop) -- Part IV: Fundamentals and Bubbles -- Informational efficiency and endogenous rational bubbles (George A. Waters) -- Stock market bubble migration: From Shanghai to Hong Kong (Eric Girardin, Roselyne Joyeux, Shuping Shi) -- A comparative study on international portfolio flows to Asian stock markets in a nonlinear perspective (Ayben Koy).

Sommario/riassunto

Written in honor of Emeritus Professor Georges Prat (University of Paris Nanterre, France), this book includes contributions from eminent authors on a range of topics that are of interest to researchers and graduates, as well as investors and portfolio managers. The topics discussed include the effects of information and transaction costs on informational and allocative market efficiency, bubbles and stock price dynamics, paradox of rational expectations and the principle of limited information, uncertainty and expectation hypotheses, oil price dynamics, and nonlinearity in asset price dynamics.