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| Nota di contenuto | Introduction / Fredj Jawadi, William A. Barnett -- ch. 1. Collateralizable wealth, asset returns, and systemic risk : international evidence / Ricardo M. Sousa -- ch. 2. Nonlinear stock market links between Mexico and the world / Mohamed El Hedi Arouri, Fredj Jawadi -- ch. 3. Dynamic linkages between global macro hedge funds and traditional financial assets / Wafa Kammoun Masmoudi -- ch. 4. Copula theory applied to hedge funds dependence structure determination / Rania Hentati, Jean-Luc Prigent -- ch. 5. European exchange rate credibility : an empirical analysis / Iuliana Matei -- ch. 6. Oil prices and exchange rates : some new evidence using linear and nonlinear models / Mohamed El Hedi Arouri, Fredj Jawadi -- ch. 7. Sources of European growth externalities : a two-step approach / Sébastien Pommier, Fabien |

Rondeau -- ch. 8. Alternative methods for forecasting GDP /
Dominique Guégan, Patrick Rakotomalahy -- ch. 9. GARCH models
with CPPI application / Hachmi Ben Ameer.

Sommario/riassunto

Within the subprime crisis (2007) and the recent global financial crisis of 2008-2009, we have observed significant decline, corrections and structural changes in most US and European financial markets. Furthermore, it seems that this crisis has been rapidly transmitted toward the most developed and emerging countries and has strongly affected the whole economy. This volume aims to present recent researches in linear and nonlinear modelling of economic and financial time-series. The several discussions of empirical results of its chapters clearly help to improve the understanding of the financial mechanisms inherent to this crisis. They also yield an important overview on the sources of the financial crisis and its main economic and financial consequences. The book provides the audience a comprehensive understanding of financial and economic dynamics in various aspects using modern financial econometric methods. It addresses the empirical techniques needed by economic agents to analyze the dynamics of these markets and illustrates how they can be applied to the actual data. It also presents and discusses new research findings and their implications.
