NONLINEAR MODELING OF ECONOMIC AND FINANCIAL TIME-SERIES

EDITED BY

FREDJ JAWADI
Université d'Évry Val d'Essonne & Amiens School of Management,
Évry Cedex, France

WILLIAM A. BARNETT
University of Kansas, Lawrence, USA
Contents

List of Contributors ........................................ vii

Editorial Advisory Board Members ........................ ix

About the Series ............................................ xi

Introduction .................................................. xiii

1 Collateralizable Wealth, Asset Returns, and Systemic Risk:
   International Evidence
   Ricardo M. Sousa .......................................... 1

2 Nonlinear Stock Market Links between Mexico and the World
   Mohamed El Hedi Arouri and Fredj Jawadi .............. 29

3 Dynamic Linkages between Global Macro Hedge Funds and
   Traditional Financial Assets
   Wafa Kammoun Masmoudi ................................ 41

4 Copula Theory Applied to Hedge Funds Dependence Structure
   Determination
   Rania Hentati and Jean-Luc Prigent ....................... 83

5 European Exchange Rate Credibility: An Empirical Analysis
   Iuliana Matei ............................................. 111

6 Oil Prices and Exchange Rates: Some New Evidence Using
   Linear and Nonlinear Models
   Mohamed El Hedi Arouri and Fredj Jawadi ............... 121

7 Sources of European Growth Externalities: A Two-Step
   Approach
   Sébastien Pommier and Fabien Rondeau ................... 143

8 Alternative Methods for Forecasting GDP
   Dominique Guégan and Patrick Rakotomarolahy .......... 161

9 GARCH Models with CPPI Application
   Hachmi Ben Ameur ........................................ 187