



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

Kaddour Et Al Hadri

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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.

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