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RESEARCH DOMAINS

Economic integration, Energy Risk Management, Financial Performance, Financial stability, Monetary Economics, International Business

SCIENTIFIC ARTICLE

- [1] UROM, C., J.CHEVALLIER, "A dynamic conditional regime-switching GARCH CAPM for energy and financial markets", *Energy Economics*, 2020, vol. 85
- [2] ABID , I., K.GUESMI, S.GOUTTE, C.UROM, J.CHEVALLIER, J.CHEVALLIER, "Commodities risk premier and regional integration in gas-exporting countries", *Energy Economics*, 2019, vol. 80, pp. 267-276
- [3] UROM, C., "Regime dependent effects and cyclical volatility spillover between crude oil price movements and stock returns", *International Economics*, 2019

RESEARCH SEMINAR COMMUNICATION

- [4] UROM, C., "A dynamic conditional regime-switching GARCH-CAPM for energy and other financial markets" *The 13th International Conference on Computational and Financial Econometrics (CFE 2019)*, University of London, United Kingdom. 2019, London
- [5] UROM, C., "A dynamic conditional regime-switching GARCH-CAPM for energy and other financial markets" *36th Symposium on Money, Banking and Finance, University of Besançon, France, June 2019..* 2019, Besançon
- [6] UROM, C., "Time-varying Betas in Financial and Commodity Markets: a Conditional Regime-Switching GARCH CAPM" *4th International Workshop on "Financial Markets and Nonlinear Dynamics" (FMND)*, May 31st - June, 1st, 2019, Paris (France). 2019, Paris
- [7] UROM, C., "Time-varying Betas in Financial and Commodity Markets: a Conditional Regime-Switching GARCH CAPM" *The 8th International Symposium on Environment and Energy Finance Issues (ISEFI-2020)*. 2019, Paris
- [8] UROM, C., "Commodities risk premia and regional integration in gas-exporting countries" *2018 International Conference on Energy Finance: Frontiers and Future Development, Institutes of Science and Development, Chinese Academy of Sciences, Beijing, China..* 2018, Beijing

- [9] UROM, C., "Commodities risk premia and regional integration in gas-exporting countries" *Commodity and Energy Markets Annual Meeting 2018, Sapienza University, Rome, Italy, June 2018*. 2018, Rome
- [10] UROM, C., "Commodities risk premia and regional integration in gas-exporting countries" *6th International Symposium on Energy and Finance Issues, IPAG Business School, Paris, France, May 2018*.. 2018, Paris