

ANNALES

D'ÉCONOMIE ET DE STATISTIQUE

82

AVRIL/JUIN 2006

SOMMAIRE

Christian GOURIEROUX – Alain MONFORT – Pricing with Splines	3
Stella KANELLOPOULOU – Abdelkrim SEGHIR – Leila TRIKI – On the survival and irreducibility assumptions for incomplete financial markets with nominal assets	35
Marie-Cécile FAGART – Bidénam KAMBIA-CHOPIN – Prevention in insurance markets	55
Sandra FOULCHER – Christian GOURIEROUX – André TIOMO – Migration Correlation : Estimation Method and Application to French Corporates Ratings ..	71
Marie-Laure ALLAIN – Saïd SOUAM – Horizontal concentration and vertical relationships	103
Stéphane AURAY – Habit Persistence and the Liquidity Effect	129
Alexis DIRER – Thomas WEITZENBLUM – Modelling French Wealth Distribution ..	151
David NETO – Measuring Nonmonotone Dependence : An Application to Return-Volume Relationship	187
Yves ARAGON – Abdelaati DAOUIA – Christine THOMAS-AGNAN – Efficiency Measurement: A Nonparametric Approach	217