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Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

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10/2020 - What do bankruptcy prediction models tell us about banking regulation? Evidence from statistical and learning approaches

Pierre Durand, Gaëtan Le Quang

04/2020 - Banks to basics! Why banking regulation should focus on equity

Pierre Durand, Gaëtan Le Quang

11/2019 - Determinants of banks' profitability: Do Basel III liquidity and capital ratios matter?

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12/2018 - On the impact of capital and liquidity ratios on financial stability

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11/2017 - Impact du financement par fonds de pension sur la performance des entreprises du CAC 40.

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