



# Antonia Lopez Villavicencio

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## **Axe de recherche**

Macroéconomie internationale, finance, matières premières et économétrie financière

## **Thème(s)**

Econométrie appliquée; Economie internationale; Macroéconomie; Macroéconomie financière; Finance internationale

**HAL:** [Lien](#)

## ▮ Présentation

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### **Antonia Lopez-Villavicencio**

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#### **Domaines de recherche:**

Économétrie appliquée, économie internationale, macroéconomie, macroéconomie financière, finance internationale

#### **Education:**

2011: HDR in Economics

2004-2007: PhD in Economics, Universitat Autònoma de Barcelona, Spain and University Paris X (Nanterre), France and

2002-2004: Master in Applied Economics, UAB, Spain

2000-2001: Master in Economics, University College London, England

# 📄 Documents de travail

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**HAL:** [Lien](#)

**12/2023** - Global Value Chains and Productivity: Causal Evidence for Firms Worldwide  
Lopez Villavicencio Antonia, Ledezma Ivan

**03/2023** - Information Shocks in the U.S. and Asset Mispricing in Emerging Economies  
Lopez Villavicencio Antonia, Pourroy Marc

**04/2021** - Macroeconomic effects of EU value chain participation  
Lopez Villavicencio Antonia, Camarero Mariam, Tamarit Cecilio

**11/2019** - The mental health consequences of globalisation  
Lopez Villavicencio Antonia, Cervini Maria

**06/2019** - Exchange rate pass-through to import prices: Accounting for changes in the Eurozone trade structure  
Mignon Valérie, Lopez Villavicencio Antonia

# Publications

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HAL: [Lien](#)

2024 - Jocelyne Zoumenou, Antonia Lopez Villavicencio. Do Binding Fiscal Rules Enhance Fiscal Stability? Evidence from European Union Countries. 2024. (hal-04730739)  
<https://hal.science/hal-04730739v1>

2024 - Ivan Ledezma, Antonia Lopez Villavicencio. Global Value Chains and Productivity: Causal Evidence for Firms Worldwide. 2024. (hal-04452390)  
<https://hal.science/hal-04452390v1>

2023 - Antonia Lopez Villavicencio, Marc Pourroy. Information Shocks in the U.S. and Asset Mispricing in Emerging Economies. 2023. (hal-04159830)  
<https://hal.science/hal-04159830v1>

2021 - Antonia Lopez Villavicencio, Mariam Camarero, Cecilio Tamarit. Macroeconomic effects of EU value chain participation. 2021. (hal-04159742)  
<https://hal.science/hal-04159742v1>

2021 - Valérie Mignon, Antonia Lopez Villavicencio. Does backward participation in global value chains affect countries' current account position?. Review of World Economics, 2021, 157, pp.65-86. (hal-02915776)  
<https://hal.science/hal-02915776v1>

2020 - Valérie Mignon, Antonia Lopez Villavicencio. Exchange rate pass-through to import prices: Accounting for changes in the Eurozone trade structure. Review of World Economics, 2020, 156 (4), pp.835-858. (10.1007/s10290-020-00382-2). (hal-02652299)  
<https://hal.science/hal-02652299v1>

2020 - Valérie Mignon, Antonia Lopez Villavicencio. On the Seemingly Incompleteness of Exchange Rate Pass-Through to Import Prices: Do Globalization and/or Regional Trade Matter?. Recent Econometric Techniques for Macroeconomic and Financial Data, Springer, pp.35 - 59, 2020. (hal-03027209)  
<https://hal.science/hal-03027209v1>

2019 - Antonia Lopez Villavicencio, Marc Pourroy. Does Inflation Targeting Always Matter for the ERPT? A robust approach. Journal of Macroeconomics, 2019, 60, pp.360-377. (10.1016/j.jmacro.2019.04.004). (hal-02082568)  
<https://hal.science/hal-02082568v1>

2019 - Antonia Lopez Villavicencio, Valérie Mignon. Exchange rate pass-through to import prices: Accounting for changes in the Eurozone trade structure. 2019. (hal-04141874)  
<https://hal.science/hal-04141874v1>

2019 - Antonia Lopez Villavicencio, Maria Cervini. The mental health consequences of globalisation. 2019. (hal-04141856)  
<https://hal.science/hal-04141856v1>

2018 - Antonia Lopez Villavicencio. Globalization and exchange rate pass-through in Europe: Is there a link?. Journal of Economic Integration, 2018. (hal-04304155)  
<https://hal.science/hal-04304155v1>

- 2018 - Antonia Lopez Villavicencio, Valérie Mignon. Do global value chains amplify global imbalances?. 2018. (hal-04141687)  
<https://hal.science/hal-04141687v1>
- 2018 - Antonia Lopez Villavicencio, Valérie Mignon. Globalization and exchange rate pass-through in Europe: Is there a link?. Journal of Economic Integration, 2018, 33, pp.773-786. (hal-01910869)  
<https://hal.science/hal-01910869v1>
- 2018 - Antonia Lopez Villavicencio, Maria Cervini, Jose Ignasio Silva. The heterogeneous cyclicity of income and wages among the distribution in the UK. The B.E. journal of economic analysis & policy, 2018. (hal-04304167)  
<https://hal.science/hal-04304167v1>
- 2017 - Antonia Lopez Villavicencio, Valérie Mignon. On the seemingly incompleteness of exchange rate pass-through to import prices: Do globalization and/or regional trade matter?. 2017. (hal-04141637)  
<https://hal.science/hal-04141637v1>
- 2017 - Valérie Mignon, Antonia Lopez Villavicencio. Exchange rate pass-through in emerging countries: Do the inflation environment, monetary policy regime and central bank behavior matter?. Journal of International Money and Finance, 2017, 79, pp.20-38. (hal-01589202)  
<https://hal.science/hal-01589202v1>
- 2017 - Valérie Mignon, Antonia Lopez Villavicencio. Explaining incomplete exchange rate pass-through to import prices: Does globalization matter?. 66e Congrès annuel de l'AFSE, 2017, Nice, Unknown Region. (hal-01589214)  
<https://hal.science/hal-01589214v1>
- 2016 - Antonia Lopez Villavicencio, Valérie Mignon. Exchange rate pass-through in emerging countries: Do the inflation environment, monetary policy regime and institutional quality matter?. 65e Congrès annuel de l'AFSE, Jun 2016, Nancy, France. (hal-01411695)  
<https://hal.parisnanterre.fr/hal-01411695v1>
- 2016 - Antonia Lopez Villavicencio, Valérie Mignon. Exchange rate pass-through in emerging countries: Do the inflation environment, monetary policy regime and institutional quality matter?. 2016. (hal-04141592)  
<https://hal.science/hal-04141592v1>
- 2016 - Antonia Lopez Villavicencio, Valérie Mignon. Exchange rate pass-through in emerging countries: Do the inflation environment, monetary policy regime and institutional quality matter?. Séminaire CEPIL, Jul 2016, Paris, France. (hal-01439198)  
<https://hal.parisnanterre.fr/hal-01439198v1>
- 2014 - Vincent Bouvatier, Antonia Lopez Villavicencio, Valérie Mignon. Short-run dynamics in bank credit: Assessing nonlinearities in cyclicity. Economic Modelling, 2014, 37, pp.127 - 136. (hal-01385908)  
<https://hal.parisnanterre.fr/hal-01385908v1>
- 2014 - Antonia Lopez Villavicencio, Sophie Saglio. Is globalization weakening the inflation-output relationship?. Review of International Economics, 2014, 22 (4), pp.744-758. (hal-02874745)  
<https://univ-paris8.hal.science/hal-02874745v1>
- 2014 - Antonia Lopez Villavicencio, Valérie Mignon. Nonlinearity of the inflation-output trade-off and time-varying price rigidity. International Association for Applied Econometrics (IAAE), 2014, London, United Kingdom. (hal-01386097)

<https://hal.parisnanterre.fr/hal-01386097v1>

2013 - Antonia Lopez Villavicencio, Valérie Mignon. Nonlinearity of the inflation-output trade-off and time-varying price rigidity. 2013. (hal-04141225)  
<https://hal.science/hal-04141225v1>

2012 - Vincent Bouvatier, Antonia Lopez Villavicencio, Valérie Mignon. Does the banking sector structure matter for credit procyclicality. *Economic Modelling*, 2012, 29, pp.1035 - 1044. (hal-01385821)  
<https://hal.parisnanterre.fr/hal-01385821v1>

2012 - Anne-Laure Delatte, Antonia Lopez Villavicencio. Asymmetric responses of prices to exchange rate variations. Evidence from major economies. *Journal of Macroeconomics*, 2012, 34. (hal-01410597)  
<https://hal.parisnanterre.fr/hal-01410597v1>

2012 - Anne-Laure Delatte, Mathieu Gex, Antonia Lopez Villavicencio. Has the CDS Market Influenced the Borrowing Cost of European Countries During the Sovereign Crisis?. *Journal of International Money and Finance*, 2012, 31. (hal-01410599)  
<https://hal.parisnanterre.fr/hal-01410599v1>

2011 - Vincent Bouvatier, Antonia Lopez Villavicencio, Valérie Mignon. On the link between credit procyclicality and bank competition. 2011. (hal-04141018)  
<https://hal.science/hal-04141018v1>