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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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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

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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2024 - Jocelyne Zoumenou, Antonia Lopez Villavicencio. Do Binding Fiscal Rules Enhance Fiscal Stability? Evidence from European Union Countries. 2024. (hal-04730739)
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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)
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2019 - Antonia Lopez Villavicencio, Maria Cervini. The mental health consequences of globalisation. 2019. (hal-04141856)
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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>

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)
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- 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)
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- 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)
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- 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)
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- 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)
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- 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)
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- 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)
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- 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)
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- 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)
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- 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)
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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)
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