



# Antonia Lopez Villavicencio

alopezvi@parisnanterre.fr

**Tel.** 0140977822

## **Axe de recherche**

Macroéconomie internationale, finance, matières premières et économétrie financière

## **Thème(s)**

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

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

## Publications

---

**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, 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, Valérie Mignon. Do global value chains amplify global imbalances?. 2018. (hal-04141687)

<https://hal.science/hal-04141687v1>

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, Maria Cervini, Jose Ignasio Silva. The heterogeneous cyclicality 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?.

Séminaire CEPII, Jul 2016, Paris, France. (hal-01439198)

<https://hal.parisnanterre.fr/hal-01439198v1>

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>

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 - 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, 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 - 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>

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>

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>