



Valérie Mignon

Valerie.Mignon@parisnanterre.fr

Tel. 0140975860

Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

Thème(s)

Macroéconomie; Macroéconomie et finance internationales; Econométrie; Economie de l'énergie et des matières premières; Marchés financiers; Pétrole/matières premières

HAL: [Lien](#)



Publications

HAL: [Lien](#)

2026 - Blaise Gnimassoun, Carl Grekou, Valérie Mignon. The industrial cost of fixed exchange rate regimes. *Journal of Macroeconomics*, 2026, 87, pp.103727. (10.1016/j.jmacro.2025.103727). (hal-05386531)

<https://hal.science/hal-05386531v1>

2026 - Marc Joëts, Valérie Mignon. Slaying the undead: How long does it take to kill zombie papers?. *Research Policy*, 2026, 55 (2), pp.105401. (10.1016/j.respol.2025.105401). (hal-05418375)

<https://hal.science/hal-05418375v1>

2026 - Carl Grekou, Emmanuel Hache, Valérie Mignon. Métaux critiques : nouvelles lignes de fracture de la puissance mondiale. Dépendances stratégiques, rivalités sino-américaines et dilemme européen. 2026. (hal-05522349)

<https://hal.science/hal-05522349v1>

2025 - Carl Grekou, Emmanuel Hache, Valérie Mignon. Métaux critiques : les États-Unis entre impératif de souveraineté et tentation impérialiste. *La Découverte. L'économie mondiale* 2026, pp.25-38, 2025, Repères. (hal-05295151)

<https://hal.science/hal-05295151v1>

2025 - Valérie Mignon, Marc Joëts. Marché du pétrole : Quand l'Opep parle, le marché écoute. 2025, (10.64628/AAK.7xy6khgpp). (hal-05295155)

<https://hal.science/hal-05295155v1>

2025 - Marc Joëts, Valérie Mignon. Tuer les « zombie papers » : peut-on débarrasser la science des articles rétractés ?. 2025. (hal-05295157)

<https://hal.science/hal-05295157v1>

2025 - Pauline Bucciarelli, Emmanuel Hache, Valérie Mignon. Evaluating criticality of strategic metals: Are the Herfindahl-Hirschman Index and usual concentration thresholds still relevant?. *Energy Economics*, 2025, 143, pp.108208. (10.1016/j.eneco.2025.108208). (hal-04924186)

<https://hal.science/hal-04924186v1>

- 2025 - Romain Capliez, Carl Grekou, Emmanuel Hache, Valérie Mignon. Lithium-Ion Batteries: Dynamic Mapping of the Value Chain and Perspectives. 2025. (hal-04910581)
<https://hal.science/hal-04910581v1>
- 2025 - Valérie Mignon, Jamel Saadaoui. Asymmetries in the oil market: accounting for the growing role of China through quantile regressions. *Macroeconomic Dynamics*, 2025, 29, pp.e38. (10.1017/S1365100524000312). (hal-04840477)
<https://hal.science/hal-04840477v1>
- 2025 - Romain Capliez, Carl Grekou, Emmanuel Hache, Valérie Mignon. Électrification des transports : les batteries lithium-ion au cœur d'enjeux géopolitiques majeurs. *La revue de l'énergie*, 2025, 676, pp.11-21. (hal-04974751)
<https://hal.science/hal-04974751v1>
- 2025 - Cécile Couharde, Carl Grekou, Valérie Mignon, Florian Morvillier. Reconciling contrasting views on the growth effect of currency misalignments. *Journal of International Money and Finance*, 2025, 151, (10.1016/j.jimonfin.2024.103237). (hal-04789863)
<https://hal.science/hal-04789863v1>
- 2025 - Valérie Mignon, Marc Joëts. Slaying the Undead: How Long Does It Take to Kill Zombie Papers?. 2025. (hal-04940088)
<https://hal.science/hal-04940088v1>
- 2024 - Romain Capliez, Carl Grekou, Emmanuel Hache, Valérie Mignon. Batteries lithium-ion : cartographie dynamique de la chaîne de valeur et perspectives. 2024. (hal-04720793)
<https://hal.science/hal-04720793v1>
- 2024 - Blaise Gnimassoun, Carl Grekou, Valérie Mignon. Régime de change fixe : une entrave à l'essor industriel des pays en développement. 2024. (hal-04733889)
<https://hal.science/hal-04733889v1>
- 2024 - Bertrand Candelon, Marc Joëts, Valérie Mignon. What makes econometric ideas popular: The role of connectivity. *Research Policy*, 2024, 53 (7), pp.105025. (10.1016/j.respol.2024.105025). (hal-04676004)
<https://hal.science/hal-04676004v1>
- 2024 - António Afonso, Valérie Mignon, Jamel Saadaoui. On the time-varying impact of China's bilateral political relations on its trading partners: "Doux commerce" or "trade follows the flag"?. *China Economic Review*, 2024, 85, pp.102184. (10.1016/j.chieco.2024.102184). (hal-04675993)
<https://hal.science/hal-04675993v1>
- 2024 - Emmanuelle Faure, Carl Grekou, Valérie Mignon. Current Account Balances' Divergence in the Euro Area: An Appraisal of the Underlying Forces. *B.E. Journal of Macroeconomics*, 2024, 24 (1), pp.353-398. (10.1515/bejm-2023-0158). (hal-04675999)
<https://hal.science/hal-04675999v1>
- 2024 - Cécile Couharde, Carl Grekou, Valérie Mignon, Florian Morvillier. Reconciling contrasting views on the growth effect of currency undervaluations. 2024. (hal-04568924)
<https://hal.science/hal-04568924v1>
- 2024 - Valérie Mignon, Jamel Saadaoui. How Do Political Tensions and Geopolitical Risks Impact Oil Prices?. *European Public Choice Society Meeting 2024 (EPCS24)*, 2024, Vienne, Unknown Region. (hal-04436186)
<https://hal.science/hal-04436186v1>

2024 - Laurent Ferrara, Valérie Mignon. Définitions et typologie des cycles économiques. *Economica*. Les cycles économiques : une analyse empirique, *Economica*, 2024, Corpus Economie. (hal-04738337)

<https://hal.science/hal-04738337v1>

2024 - Françoise Larbre, Florence Legros, Valérie Mignon. Hommage à Gilbert Abraham-Frois (1934-2024). *Revue d'économie politique*, 2024, 134 (3), pp.367-369. (10.3917/redp.343.0367). (hal-04653654)

<https://hal.science/hal-04653654v1>

2024 - Laurent Ferrara, Valérie Mignon. Les cycles économiques : une analyse empirique. *Economica*. *Economica*, 2024, Corpus Economie. (hal-04737918)

<https://hal.science/hal-04737918v1>

2024 - Valérie Mignon. *Principles of Econometrics. Theory and Applications*. Springer, 2024. (hal-04505590)

<https://hal.science/hal-04505590v1>

2024 - Valérie Mignon, Blaise Gnimassoun, Carl Grekou. The industrial cost of fixed exchange rate regimes. 2024. (hal-04582964)

<https://hal.science/hal-04582964v1>

2024 - Antonin Aviat, Frederique Bec, Emmanuel Bétry, Claude Diebolt, Catherine Doz, et al.. La datation des cycles par le CDCEF : résultats des approches économétriques. *Economica*. Les cycles économiques : une analyse empirique, *Economica*, 2024, Corpus Economie, 9782717873009. (hal-04738366)

<https://hal.science/hal-04738366v1>

2024 - Romain Capliez, Carl Grekou, Emmanuel Hache, Valérie Mignon. Matières premières critiques : vers l'autonomie stratégique européenne ?. *La Découverte. L'économie mondiale 2025*, La Découverte, 2024, Repères. (hal-04688287)

<https://hal.science/hal-04688287v1>

2024 - Antonin Aviat, Frederique Bec, Emmanuel Bétry, Claude Diebolt, Catherine Doz, et al.. La datation des cycles économiques français : une revue de la littérature. *Economica*. Les cycles économiques : une analyse empirique, *Economica*, pp.79-85, 2024, Corpus Economie, 9782717873009. (hal-04738355)

<https://hal.science/hal-04738355v1>

2023 - Valérie Mignon, Jamel Saadaoui. How do political tensions and geopolitical risks impact oil prices?. *Energy Economics*, 2023, 129, pp.107219. (10.1016/j.eneco.2023.107219). (hal-04675996)

<https://hal.science/hal-04675996v1>

2023 - Valérie Mignon, Antonin Aviat, Frédérique Bec, Claude Diebolt, Catherine Doz, et al.. Les cycles économiques de la France : une datation de référence. *Revue Economique*, 2023, 74 (2023/2), pp.5-52. (10.3917/reco.742.0005). (hal-03661598)

<https://hal.science/hal-03661598v1>

2023 - Pauline Bucciarelli, Emmanuel Hache, Valérie Mignon. Evaluating criticality of strategic metals: Are the Herfindahl-Hirschman Index and usual concentration thresholds still relevant?. 2023. (hal-04452384)

<https://hal.science/hal-04452384v1>

2023 - Valérie Mignon, Jamel Saadaoui. How Do Political Tensions and Geopolitical Risks Impact Oil Prices?. 2023. (hal-04228303)

<https://hal.science/hal-04228303v1>

2023 - Valérie Mignon, Marc Joëts, Bertrand Candelon. What Makes Econometric Ideas Popular: The Role of Connectivity. 2023. (hal-04343996)
<https://hal.science/hal-04343996v1>

2023 - Valérie Mignon, Emmanuelle Faure, Carl Grekou. Current Account Balances' Divergence in the Euro Area: An Appraisal of the Underlying Forces. 71e Congrès annuel de l'AFSE, 2023, Paris, Unknown Region. (hal-04435765)
<https://hal.science/hal-04435765v1>

2023 - António Afonso, Valérie Mignon, Jamel Saadaoui. On the time-varying impact of China's bilateral political relations on its trading partners (1960-2022). 2023. (hal-04330751)
<https://hal.science/hal-04330751v1>

2023 - Valérie Mignon, Emmanuelle Faure, Carl Grekou. Current Account Balances' Divergence in the Euro Area: An Appraisal of the Underlying Forces. 27th International Conference on Macroeconomic Analysis and International Finance, 2023, Rethymno, Unknown Region. (hal-04435768)
<https://hal.science/hal-04435768v1>

2023 - Valérie Mignon, Carl Grekou, Emmanuelle Faure. Current account balances' divergence in the euro area: an appraisal of the underlying forces. 2023. (hal-04159836)
<https://hal.science/hal-04159836v1>

2023 - Valérie Mignon, Jamel Saadaoui. Asymmetries in the oil market: Accounting for the growing role of China through quantile regressions. 7th International workshop on Financial Markets and Nonlinear Dynamics (FMND), 2023, Paris, Unknown Region. (hal-04435770)
<https://hal.science/hal-04435770v1>

2023 - Valérie Mignon, Jamel Saadaoui. Asymmetries in the oil market: Accounting for the growing role of China through quantile regressions. 8th annual conference of the Society for Economic Measurement (SEM), 2023, Milan, Unknown Region. (hal-04435774)
<https://hal.science/hal-04435774v1>

2023 - Valérie Mignon, Jamel Saadaoui. How Do Political Tensions and Geopolitical Risks Impact Oil Prices?. 3rd Lille-Reading Workshop on International Finance, 2023, Reading, Unknown Region. (hal-04436183)
<https://hal.science/hal-04436183v1>

2023 - Valérie Mignon, Jamel Saadaoui. Asymmetries in the oil market: Accounting for the growing role of China through quantile regressions. 2023. (hal-04159838)
<https://hal.science/hal-04159838v1>

2023 - Valérie Mignon. Une exploitation durable des métaux stratégiques est-elle possible ?. 23e Rencontres économiques d'Aix en Provence, 2023, Aix-en-Provence, Région indéterminée. (hal-04435764)
<https://hal.science/hal-04435764v1>

2023 - Celso Brunetti, Marc Joëts, Valérie Mignon. Reasons Behind Words: OPEC Narratives and the Oil Market. 2023. (hal-04196053)
<https://hal.science/hal-04196053v1>

2022 - Carl Grekou, Emmanuel Hache, Frédéric Lantz, Olivier Massol, Valérie Mignon, et al.. La dépendance de l'Europe au gaz russe : état des lieux et perspectives. Revue d'économie financière, 2022, 147 (3), pp.227-242. (10.3917/ecofi.147.0227). (hal-03955439)

<https://centralesupelec.hal.science/hal-03955439v1>

2022 - Tanguy Bonnet, Carl Grekou, Emmanuel Hache, Valérie Mignon. Métaux stratégiques : la clairvoyance chinoise. La Lettre du CEPII, 2022, 428. (hal-04906218)
<https://hal.science/hal-04906218v1>

2022 - Carl Grekou, Emmanuel Hache, Frédéric Lantz, Olivier Massol, Valérie Mignon, et al.. Guerre en Ukraine : bouleversements et défis énergétiques en Europe. 2022. (hal-04317265)
<https://centralesupelec.hal.science/hal-04317265v1>

2022 - Valérie Mignon, Laurent Ferrara, Denis Ferrand, Eric Heyer, Claude Diebolt, et al.. Dating business cycles in France: A reference chronology. 70e Congrès annuel de l'AFSE, 2022, Dijon, Unknown Region. (hal-04435786)
<https://hal.science/hal-04435786v1>

2022 - Valérie Mignon. Métaux stratégiques et mondialisation. Conférence « Vers une nouvelle mondialisation », 2022, Aix-en-Provence, Région indéterminée. (hal-04435776)
<https://hal.science/hal-04435776v1>

2022 - Valérie Mignon. Réguler les GAFAM. 22e Rencontres économiques d'Aix en Provence, 2022, Aix-en-Provence, Région indéterminée. (hal-04435780)
<https://hal.science/hal-04435780v1>

2022 - Valérie Mignon, Yifei Cai, Jamel Saadaoui. Not All Political Relation Shocks are Alike: Assessing the Impacts of US-China Tensions on the Oil Market. Energy Economics, 2022, 114, (10.1016/j.eneco.2022.106199). (hal-03737307)
<https://hal.science/hal-03737307v1>

2022 - Valérie Mignon, Christophe Hurlin. Statistique et probabilités en économie-gestion (2e édition). Dunod, 2022, Openbook, 978-2-10-083670-3. (hal-03698792)
<https://hal.science/hal-03698792v1>

2022 - Valérie Mignon, Cécile Couharde, Carl Grekou. On the economic desirability of the West African monetary union: would one currency fit all?. Economic Modelling, 2022, 113, (10.1016/j.econmod.2022.105889). (hal-03661596)
<https://hal.science/hal-03661596v1>

2022 - Valérie Mignon. Métaux stratégiques : l'hégémonie chinoise. Journées de l'économie (Jéco), 2022, Lyon, Région indéterminée. (hal-04435778)
<https://hal.science/hal-04435778v1>

2022 - Valérie Mignon. Dividendes, actionnaires et croissance économique. Des économistes répondent aux populistes, Odile Jacob, pp.71 - 80, 2022. (hal-03636206)
<https://hal.science/hal-03636206v1>

2022 - Valérie Mignon, Yifei Cai, Jamel Saadaoui. Not all political relation shocks are alike: Assessing the impacts of US-China tensions on the oil market. 2022. (hal-04159797)
<https://hal.science/hal-04159797v1>

2022 - Valérie Mignon, Virginie Coudert, Cécile Couharde, Carl Grekou. Les pays de la zone euro sont-ils suffisamment homogènes pour partager la même monnaie ?. Revue d'Economie Financière, 2022, pp.49-64. (hal-03765113)
<https://hal.science/hal-03765113v1>

2022 - Valérie Mignon, Celso Brunetti, Marc Joëts. Reasons Behind Words: Cause and Consequences

of OPEC Narratives. Commodity and Energy Markets Association (CEMA) Annual Meeting, 2022, Chicago, Unknown Region. (hal-04435783)
<https://hal.science/hal-04435783v1>

2022 - Valérie Mignon. Econométrie. Théorie et applications. Economica. Economica, Deuxième édition, 2022, Corpus Economie, ISBN-10, 2717872361. (hal-04677091)
<https://hal.science/hal-04677091v1>

2021 - Margaux Escoffier, Emmanuel Hache, Valérie Mignon, Anthony Paris. Determinants of solar photovoltaic deployment in the electricity mix : Do oil prices really matter?. Energy Economics, 2021, 97, pp.105024. (10.1016/j.eneco.2020.105024). (hal-03339134)
<https://ifp.hal.science/hal-03339134v1>

2021 - Valérie Mignon, Jorge Carrera, Blaise Gnimassoun, Romain Restout. Currency misalignments and exchange rate regimes in Latin American countries: a trade-off issue. Annals of Economics and Statistics, 2021, 141, pp.71-102. (hal-02919189)
<https://hal.science/hal-02919189v1>

2021 - Valérie Mignon. Dater les cycles économiques en France : pourquoi et comment ?. Journées de l'économie (Jéco), 2021, Lyon, Région indéterminée. (hal-04435790)
<https://hal.science/hal-04435790v1>

2021 - Antonin Aviat, Frédérique Bec, Claude Diebolt, Catherine Doz, Denis Ferrand, et al.. Dating business cycles in France: a reference chronology. 2021. (hal-03373425)
<https://sciencespo.hal.science/hal-03373425v1>

2021 - Antonin Aviat, Frédérique Bec, Claude Diebolt, Catherine Doz, Denis Ferrand, et al.. Les cycles économiques de la France : une datation de référence. 2021. (hal-04159739)
<https://hal.science/hal-04159739v1>

2021 - Frédérique Bec, Antonin Aviat, Claude Diebolt, Catherine Doz, Denis Ferrand, et al.. Dating business cycles in France:A reference chronology. 2021. (hal-03678309)
<https://cyu.hal.science/hal-03678309v1>

2021 - Valérie Mignon. Financement de la recherche en France : un focus sur le système universitaire français. La France est-elle toujours dans la course technologique ?, Les Cahiers du Cercle des économistes, pp.76 - 82, 2021. (hal-03194187)
<https://hal.science/hal-03194187v1>

2021 - Valérie Mignon, Cécile Couharde, Carl Grekou. MULTIPRIL, a New Database on Multilateral Price Levels and Currency Misalignments. International Economics , 2021, 165, pp.94-117. (hal-03089716)
<https://hal.science/hal-03089716v1>

2021 - Valérie Mignon. Devenir professeur des universités aujourd'hui : comment et quelles perspectives ?. 69e Congrès annuel de l'AFSE, 2021, Lille, Région indéterminée. (hal-04435792)
<https://hal.science/hal-04435792v1>

2021 - Valérie Mignon, Margaux Escoffier, Anthony Paris, Emmanuel Hache. Determinants of solar photovoltaic deployment in the electricity mix: Do oil prices really matter?. Energy Economics, 2021, 97. (hal-02995105)
<https://hal.science/hal-02995105v1>

2021 - Carl Grekou, Cécile Couharde, Valérie Mignon. On the desirability of the West African monetary union. 2021. (hal-04159755)

<https://hal.science/hal-04159755v1>

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 - Antonia López-Villavicencio, Valérie Mignon. Does backward participation in global value chains affect countries' current account position?. *Review of World Economics*, 2020, 157, pp.65-86. (10.1007/s10290-020-00390-2). (hal-05455980)

<https://hal.science/hal-05455980v1>

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 - Antonia López-Villavicencio, Valérie Mignon. 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-05455964)

<https://hal.science/hal-05455964v1>

2020 - Valerie Mignon, Cécile Couharde, Carl Grekou, Florian Morvillier. Measuring the Balassa-Samuelson effect: A guidance note on the RPROD database. *International Economics*, 2020, 161, pp.237-247. (hal-03101442)

<https://cnrs.hal.science/hal-03101442v1>

2020 - Valérie Mignon, Jorge Carrera, Blaise Gnimassoun, Romain Restout. Currency misalignments and exchange rate regimes in Latin American countries: a trade-off issue. 2020. (hal-04159704)

<https://hal.science/hal-04159704v1>

2020 - Virginie Coudert, Cécile Couharde, Carl Grekou, Valérie Mignon. Heterogeneity within the euro area: New insights into an old story. *Economic Modelling*, 2020, 90, pp.428-444. (10.1016/j.econmod.2019.11.028). (hal-02385565)

<https://hal.science/hal-02385565v1>

2020 - Valérie Mignon. Numérique et liberté, une équation compliquée. 20e Rencontres économiques d'Aix en Provence, 2020, Paris, Région indéterminée. (hal-04435795)

<https://hal.science/hal-04435795v1>

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>

2020 - Valérie Mignon, Dramane Coulibaly, Blaise Gnimassoun. The tale of two international phenomena: Migration and global imbalances. *Journal of Macroeconomics*, 2020, 66. (hal-02914098)

<https://hal.science/hal-02914098v1>

2019 - Valérie Mignon, Virginie Coudert, Cécile Couharde, Carl Grekou. Heterogeneity within the euro area: New insights into an old story. 68e Congrès annuel de l'AFSE, 2019, Orléans, Unknown Region. (hal-02176110)

<https://hal.science/hal-02176110v1>

- 2019 - Valérie Mignon. Les banques face à la désintermédiation. Journées de l'économie (JECO), 2019, Lyon, Région indéterminée. (hal-02357667)
<https://hal.science/hal-02357667v1>
- 2019 - Virginie Coudert, Cécile Couharde, Carl Grekou, Valérie Mignon. Heterogeneity within the euro area: New insights into an old story. 2019. (hal-04141884)
<https://hal.science/hal-04141884v1>
- 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 - Valérie Mignon. La blockchain : nouvel intermédiaire de confiance ?. 19e Rencontres économiques d'Aix en Provence, 2019, Aix en Provence, Région indéterminée. (hal-02176108)
<https://hal.science/hal-02176108v1>
- 2019 - Valérie Mignon, Margaux Escoffier, Emmanuel Hache, Anthony Paris. Determinants of solar photovoltaic deployment in the electricity mix: Do oil prices really matter?. 42nd International Association for Energy Economics (IAEE) Annual Conference, 2019, Montréal, Unknown Region. (hal-04436178)
<https://hal.science/hal-04436178v1>
- 2019 - Margaux Escoffier, Emmanuel Hache, Valérie Mignon, Anthony Paris. Determinants of investments in solar photovoltaic: Do oil prices really matter?. 2019. (hal-04141866)
<https://hal.science/hal-04141866v1>
- 2018 - Antonia López-Villavicencio, Valérie Mignon. Globalization and Exchange-Rate Pass-Through in Europe: Is There a Link?. Journal of Economic Integration, 2018, 33 (4), pp.773-786. (10.11130/jei.2018.33.4.773). (hal-05455902)
<https://hal.science/hal-05455902v1>
- 2018 - Gabriel B. Gomes, Emmanuel Hache, Valerie Mignon, Anthony Paris. On the current account-biofuels link in emerging and developing countries: do oil price fluctuations matter? *. Energy Policy, 2018, 116, pp.60 - 67. (10.1016/j.enpol.2018.01.054). (hal-01882204)
<https://ifp.hal.science/hal-01882204v1>
- 2018 - Valérie Mignon. La blockchain ou la fin des intermédiaires ?. 18e Rencontres économiques d'Aix en Provence , 2018, Aix en Provence, Région indéterminée. (hal-01832660)
<https://hal.science/hal-01832660v1>
- 2018 - Antonia Lopez Villavicencio, Valérie Mignon. Do global value chains amplify global imbalances?. 2018. (hal-04141687)
<https://hal.science/hal-04141687v1>
- 2018 - Cécile Couharde, Anne-Laure Delatte, Carl Grekou, Valérie Mignon, Florian Morvillier. EQCHANGE: A World Database on Actual and Equilibrium Effective Exchange Rates. International Economics , 2018, 156, pp.206-230. (hal-01745992)
<https://hal.science/hal-01745992v1>
- 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 - Marc Joëts, Valérie Mignon, Tovonony Razafindrabe. Oil market volatility: Is macroeconomic uncertainty systematically transmitted to oil prices?. Uncertainty, Expectations and Asset Price

Dynamics: Essays in the Honor of Georges Prat, Springer, pp.31 - 50, 2018. (hal-01669396)
<https://hal.science/hal-01669396v1>

2018 - Dramane Coulibaly, Blaise Gnimassoun, Valérie Mignon. Growth-enhancing effect of openness to trade and migrations: What is the effective transmission channel for Africa?. Journal of African Economies, 2018, 27, pp.369-404. (hal-01664583)
<https://hal.science/hal-01664583v1>

2018 - Dramane Coulibaly, Blaise Gnimassoun, Valérie Mignon. The tale of two international phenomena: International migration and global imbalances. 2018. (hal-04141773)
<https://hal.science/hal-04141773v1>

2018 - Valérie Mignon. Bons et mauvais usages des mathématiques en finance. Table ronde de macro-finance contemporaine, 2018, Nanterre, Région indéterminée. (hal-01906611)
<https://hal.science/hal-01906611v1>

2017 - Marc Joëts, Valérie Mignon, Tovonony Razafindrabe. Does the volatility of commodity prices reflect macroeconomic uncertainty?. Energy Economics, 2017, 68, pp.313 - 326. (10.1016/j.eneco.2017.09.017). (halshs-01683788)
<https://shs.hal.science/halshs-01683788v1>

2017 - Antonia López-Villavicencio, Valérie Mignon. 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. (10.1016/j.jimonfin.2017.09.004). (hal-05455972)
<https://hal.science/hal-05455972v1>

2017 - Jean-Pierre Allegret, Cécile Couharde, Valérie Mignon, Tovonony Razafindrabe. Oil currencies in the face of oil shocks: what can be learned from time-varying specifications?. Applied Economics, 2017, 49 (18), pp.1774-1793. (hal-01589267)
<https://hal.science/hal-01589267v1>

2017 - Emmanuel Hache, Déborah Leboulenger, Valérie Mignon. Beyond average energy consumption in the French residential housing market: A household classification approach. Energy Policy, 2017, 107, pp.82-95. (10.1016/j.enpol.2017.04.038). (hal-01586597)
<https://ifp.hal.science/hal-01586597v1>

2017 - Dramane Coulibaly, Blaise Gnimassoun, Valérie Mignon. Growth-enhancing effect of openness to trade and migrations: What is the effective transmission channel for Africa?. 5th Congress of African Economists , 2017, Malabo (Guinea Equatorial), Unknown Region. (hal-01628730)
<https://hal.science/hal-01628730v1>

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. Jusqu'ou ira la désintermédiation ?. 17e Rencontres économiques d'Aix en Provence , 2017, Aix en Provence, Région indéterminée. (hal-01589213)
<https://hal.science/hal-01589213v1>

2017 - Gabriel Gomes, Emmanuel Hache, Valérie Mignon, Anthony Paris. On the current account - biofuels link in emerging and developing countries: do oil price fluctuations matter?. 2017. (hal-04141639)
<https://hal.science/hal-04141639v1>

2017 - Cécile Couharde, Anne-Laure Delatte, Carl Grekou, Valérie Mignon, Florian Morvillier. EQCHANGE: A World Database on Actual and Equilibrium Effective Exchange Rates. 2017. (hal-04141628)
<https://hal.science/hal-04141628v1>

2017 - Dramane Coulibaly, Blaise Gnimassoun, Valérie Mignon. Growth-enhancing effect of openness to trade and migrations: What is the effective transmission channel for Africa?. United Nations University, WIDER Development Conference: Migration and Mobility , 2017, Accra (Ghana), Unknown Region. (hal-01648606)
<https://hal.science/hal-01648606v1>

2017 - Valérie Mignon. Déséquilibres des paiements courants et taux de change : les effets systémiques des prix de l'énergie. [Rapport de recherche] unknown, CNRS, UPX. 2017. (hal-01628731)
<https://hal.science/hal-01628731v1>

2017 - Valérie Mignon, Emmanuel Hache, Déborah Leboullenger. Beyond average energy consumption in the French residential market: A household classification approach. *Utreia !*, 2017, 107, pp.82-95. (hal-01549810)
<https://hal.science/hal-01549810v1>

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>

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>

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?. 65e Congrès annuel de l'AFSE , Jun 2016, Nancy, France. (hal-01411695)
<https://hal.parisnanterre.fr/hal-01411695v1>

2016 - Emmanuel Hache, Déborah Leboullenger, Valérie Mignon. Beyond average energy consumption in the French residential housing market: A household classification approach. 2016. (hal-02475511)
<https://ifp.hal.science/hal-02475511v1>

2016 - Emmanuel Hache, Déborah Leboullenger, Valérie Mignon. Beyond average energy consumption in the French residential housing market: A household classification approach. 39th IAEE International Conference, 2016, Bergen, Sweden. (hal-01386095)
<https://hal.parisnanterre.fr/hal-01386095v1>

2016 - Marie Brière, Kim Oosterlinck, Ariane Szafarz, Valérie Mignon. Towards Greater Diversification in Central Bank Reserves. *Journal of Asset Management*, 2016, 17 (4), pp.295 - 312. (10.1057/jam.2016.14). (hal-02315436)
<https://hal.science/hal-02315436v1>

- 2016 - Emmanuel Hache, Déborah Leboullenger, Valérie Mignon. Beyond average energy consumption in the French residential housing market: A household classification approach. 2016. (hal-04141605)
<https://hal.science/hal-04141605v1>
- 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 - Virginie Coudert, Valérie Mignon. Reassessing the empirical relationship between the oil price and the dollar. Energy Policy, 2016, 95, pp.147 - 157. (10.1016/j.enpol.2016.05.002). (hal-01386047)
<https://hal.parisnanterre.fr/hal-01386047v1>
- 2016 - Tovonony Razafindrabe, Valérie Mignon, Marc Joëts. Does the volatility of commodity prices reflects macroeconomic uncertainty?. 57th EURO Working Group for Commodities and Financial Modelling , 2016, Coimbra, Unknown Region. (hal-01667080)
<https://hal.science/hal-01667080v1>
- 2016 - Virginie Coudert, Valérie Mignon. Reassessing the empirical relationship between the oil price and the dollar. 2016. (hal-04141609)
<https://hal.science/hal-04141609v1>
- 2016 - Nicolas Boitout, Imane El Ouadghiri, Valérie Mignon. On the impact of macroeconomic news surprises on Treasury-bond returns. Annals of Finance, 2016, 12, pp.29 - 53. (hal-01386014)
<https://hal.parisnanterre.fr/hal-01386014v1>
- 2016 - Emmanuel Hache, Déborah Leboullenger, Valérie Mignon. Beyond average energy consumption in the French residential housing market: A household classification approach. 12th ICABE International Conference, 2016, Nanterre, France. (hal-01386101)
<https://hal.parisnanterre.fr/hal-01386101v1>
- 2016 - Marc Joëts, Valérie Mignon, Tovonony Razafindrabe. Does the volatility of commodity prices reflect macroeconomic uncertainty?. 30th European Economic Association (EEA) meeting, 2016, Manheim, Germany. (hal-01386096)
<https://hal.parisnanterre.fr/hal-01386096v1>
- 2016 - Valérie Mignon. La frontière a-t-elle un rôle économique ?. 16e Rencontres économiques d'Aix en Provence, 2016, Aix en Provence, France. (hal-01411652)
<https://hal.parisnanterre.fr/hal-01411652v1>
- 2016 - Dramane Coulibaly, Blaise Gnimassoun, Valérie Mignon. Growth-enhancing effect of openness to trade and migrations: What is the effective transmission channel for Africa?. 2016. (hal-04141571)
<https://hal.science/hal-04141571v1>
- 2016 - Valérie Mignon, Tovonony Razafindrabe, Marc Joëts. Does the volatility of commodity prices reflects macroeconomic uncertainty?. 10th International Conference on Computational and Financial Econometrics , 2016, Seville, Unknown Region. (hal-01667085)
<https://hal.science/hal-01667085v1>
- 2016 - Valérie Mignon. La frontière a-t-elle un rôle économique ?. 16e Rencontres économiques d'Aix en Provence, 2016, Aix en Provence, France. (hal-01386093)
<https://hal.parisnanterre.fr/hal-01386093v1>
- 2016 - Marc Joëts, Valérie Mignon, Tovonony Razafindrabe. Does the volatility of commodity prices

reflect macroeconomic uncertainty?. Séminaire FIME de l'Institut Henri Poincaré , 2016, Paris, France. (hal-01411696)

<https://hal.parisnanterre.fr/hal-01411696v1>

2015 - Antonia López-Villavicencio, Valérie Mignon. Instability of the Inflation–Output Trade-Off and Time-Varying Price Rigidity. Oxford Bulletin of Economics and Statistics, 2015, 77 (5), pp.634-654. (10.1111/obes.12102). (hal-05455819)

<https://hal.science/hal-05455819v1>

2015 - Antonia López-Villavicencio, Valérie Mignon. Instability of the Inflation–Output Trade-Off and Time-Varying Price Rigidity. Oxford Bulletin of Economics and Statistics, 2015, 77 (5), pp.634-654. (halshs-01232492)

<https://shs.hal.science/halshs-01232492v1>

2015 - Marie Brière, Valérie Mignon, Kim Oosterlinck, Ariane Szafarz. Towards Greater Diversification in Central Bank Reserves. 2015. (hal-04141383)

<https://hal.science/hal-04141383v1>

2015 - Audrey Allegret Sallenave, Jean-Pierre Allegret, Valérie Mignon. Oil price shocks and global imbalances: lessons from a model with trade and financial interdependencies. Economic Modelling, 2015, 49 (septembre), pp.232-247. (hal-03572504)

<https://hal.science/hal-03572504v1>

2015 - Blaise Gnimassoun, Valérie Mignon. How do macroeconomic imbalances interact? Evidence from a panel VAR analysis. Macroeconomic Dynamics, 2015. (hal-01385961)

<https://hal.parisnanterre.fr/hal-01385961v1>

2015 - Marc Joëts, Valérie Mignon, Tovonony Razafindrabe. Does the volatility of commodity prices reflect macroeconomic uncertainty?. 2015. (hal-04141423)

<https://hal.science/hal-04141423v1>

2015 - Virginie Coudert, Cécile Couharde, Valérie Mignon. On the impact of volatility on the real exchange rate - terms of trade nexus: Revisiting commodity currencies. Journal of International Money and Finance, 2015, 58, pp.110 - 127. (hal-01385992)

<https://hal.parisnanterre.fr/hal-01385992v1>

2015 - Jean-Pierre Allegret, Cécile Couharde, Valérie Mignon, Tovonony Razafindrabe. Oil currencies in the face of oil shocks: What can be learned from time-varying specifications?. 55ème congrès annuel de la Société Canadienne de Science économique , 2015, Montréal, Canada. (hal-01411812)

<https://hal.parisnanterre.fr/hal-01411812v1>

2015 - Jean-Pierre Allegret, Valérie Mignon, Audrey Allegret-Sallenave. Oil price shocks and global imbalances: Lessons from a model with trade and financial interdependencies. Economic Modelling, 2015, 49, pp.232 - 247. (hal-01385980)

<https://hal.parisnanterre.fr/hal-01385980v1>

2015 - Blaise Gnimassoun, Valérie Mignon. Persistence of current-account disequilibria and real exchange-rate misalignments. Review of International Economics, 2015, 23, pp.137 - 159. (hal-01385952)

<https://hal.parisnanterre.fr/hal-01385952v1>

2015 - Christophe Hurlin, Valérie Mignon. Statistique et probabilités en économie-gestion. Dunod, 2015, Collection Openbook. (hal-01411459)

<https://hal.parisnanterre.fr/hal-01411459v1>

2015 - Jean-Pierre Allegret, Cécile Couharde, Valérie Mignon, Tovonony Razafindrabe. Oil currencies in the face of oil shocks: What can be learned from time-varying specifications?. 2015. (hal-04141379)

<https://hal.science/hal-04141379v1>

2015 - Jean-Pierre Allegret, Cécile Couharde, Valérie Mignon, Tovonony Razafindrabe. Oil currencies in the face of oil shocks: What can be learned from time-varying specifications?. Séminaire Cournot, Université de Strasbourg , 2015, Strasbourg, France. (hal-01411817)

<https://hal.parisnanterre.fr/hal-01411817v1>

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>

2014 - Menzie Chinn, Laurent Ferrara, Valérie Mignon. Explaining US employment growth after the Great Recession: the role of output-employment non-linearities. Journal of Macroeconomics, 2014, 42, pp.118 - 129. (hal-01385949)

<https://hal.parisnanterre.fr/hal-01385949v1>

2014 - Imane El Ouadghiri, Valérie Mignon, Nicolas Boitout. On the impact of macroeconomic news surprises on Treasury-bond yields. 2014. (hal-04141345)

<https://hal.science/hal-04141345v1>

2014 - Virginie Coudert, Cécile Couharde, Valérie Mignon. On the impact of oil price volatility on the real exchange rate. Journ , 2014, Guadeloupe, France. (hal-01411698)

<https://hal.parisnanterre.fr/hal-01411698v1>

2014 - Valérie Mignon, Sessi Tokpavi, Catherine Kyrtsov (Dir.). Comovement and Contagion in Financial Markets. International Review of Financial Analysis, 33, 2014. (hal-01636693)

<https://hal.science/hal-01636693v1>

2014 - Marc Joëts, Valérie Mignon, Tovonony Razafindrabe. Uncertainty transmission in commodity markets. 37th International Association for Energy Economics Conference, 2014, New York, United States. (hal-01386090)

<https://hal.parisnanterre.fr/hal-01386090v1>

2014 - Valérie Mignon. Un bref aperçu des principaux développements en dynamique économique depuis les années 1970 : la diversité des explications des fluctuations économiques. Colloque Economie, mathématique et histoire. Hommage à Christian Bidard, 2014, Nanterre, France. (hal-01411656)

<https://hal.parisnanterre.fr/hal-01411656v1>

2014 - Blaise Gnimassoun, Valérie Mignon. How macroeconomic imbalances interact? Evidence from a panel VAR analysis. 2014. (hal-04141365)

<https://hal.science/hal-04141365v1>

2014 - Jean-Pierre Allegret, Valérie Mignon, Audrey Allegret. Oil price shocks and global imbalances: Lessons from a model with trade and financial interdependencies. 2014. (hal-04141352)

<https://hal.science/hal-04141352v1>

2014 - Valérie Mignon. Un bref aperçu des principaux développements en dynamique économique depuis les années 1970 : la diversité des explications des fluctuations économiques. Economie, mathématique et histoire. Hommage à Christian Bidard, Presses Universitaires de Paris Ouest, pp.167 - 180, 2014. (hal-01410761)

<https://hal.parisnanterre.fr/hal-01410761v1>

2014 - Vincent Bouvatier, Antonia Lopez Villavicencio, Valérie Mignon. Short-run dynamics in bank credit: Assessing nonlinearities in cyclical. *Economic Modelling*, 2014, 37, pp.127 - 136. (hal-01385908)

<https://hal.parisnanterre.fr/hal-01385908v1>

2014 - Virginie Coudert, Cécile Couharde, Valérie Mignon. On the impact of oil price volatility on the real exchange rate - terms of trade nexus: Revisiting commodity currencies. 2014. (hal-04141367)

<https://hal.science/hal-04141367v1>

2014 - Jean-Pierre Allegret, Cécile Couharde, Valérie Mignon, Tovonony Razafindrabe. Current accounts and oil price fluctuations in oil-exporting countries: the role of financial development. 18th International Conference on Macroeconomic Analysis and International Finance , 2014, Rethymno, Greece. (hal-01386099)

<https://hal.parisnanterre.fr/hal-01386099v1>

2014 - Jean-Pierre Allegret, Valérie Mignon, Audrey Allegret-Sallenave. Oil price shocks and global imbalances: Lessons from a model with trade and financial interdependencies. FINANDEBT International Conference, 2nd International Conference on Debt crises and Financial Stability: Global issues and Euro-Mediterranean perspectives, 2014, Toulon, France. (hal-01386098)

<https://hal.parisnanterre.fr/hal-01386098v1>

2014 - Jean-Pierre Allegret, Cécile Couharde, Dramane Coulibaly, Valérie Mignon. Current accounts and oil price fluctuations in oil-exporting countries: the role of financial development. *Journal of International Money and Finance*, 2014, 47, pp.185 - 201. (hal-01385946)

<https://hal.parisnanterre.fr/hal-01385946v1>

2014 - Catherine Kyrtsov, Valérie Mignon, Sessi Tokpavi (Dir.). Comovement and Contagion in Financial Markets. *International Review of Financial Analysis*, 2014. (hal-01411480)

<https://hal.parisnanterre.fr/hal-01411480v1>

2013 - Vincent Bouvatier, Antonia López-Villavicencio, Valérie Mignon. Short-run dynamics in bank credit: Assessing nonlinearities in cyclical. *Economic Modelling*, 2013, 37, pp.127-136. (10.1016/j.econmod.2013.10.027). (hal-05455774)

<https://hal.science/hal-05455774v1>

2013 - Anna Creti, Marc Joëts, Valérie Mignon. On the links between stock and commodity markets' volatility. *Energy Economics*, 2013, 37, pp.16 - 28. (10.1016/j.eneco.2013.01.005). (hal-01385868)

<https://hal.parisnanterre.fr/hal-01385868v1>

2013 - Virginie Coudert, Cécile Couharde, Valérie Mignon. On Currency Misalignments within the Euro Area. *Review of International Economics*, 2013, 21, pp.35 - 48. (10.1111/roie.12018). (hal-01385866)

<https://hal.parisnanterre.fr/hal-01385866v1>

2013 - Virginie Coudert, Cécile Couharde, Valérie Mignon. Pegging emerging currencies in the face of dollar swings. Conference on Exchange Rate Regimes in Developing Countries, 2013, Berlin, Germany. (hal-01411739)

<https://hal.parisnanterre.fr/hal-01411739v1>

2013 - David Guerreiro, Valérie Mignon. On price convergence in Eurozone. *Economic Modelling*, 2013, 34, pp.42 - 51. (hal-01385859)

<https://hal.parisnanterre.fr/hal-01385859v1>

2013 - Jean-Pierre Allegret, Cécile Couharde, Dramane Coulibaly, Valérie Mignon. Current accounts

and oil price fluctuations in oil-exporting countries: the role of financial development. 2013.
(hal-04141185)
<https://hal.science/hal-04141185v1>

2013 - Jean-Pierre Allegret, Cécile Couharde, Valérie Mignon (Dir.). Recent international macroeconomic and financial issues. *International Economics*, 133, 2013. (hal-01411481)
<https://hal.parisnanterre.fr/hal-01411481v1>

2013 - Virginie Coudert, Valérie Mignon. The 'Forward Premium Puzzle' and the Sovereign Default risk. *Journal of International Money and Finance*, 2013, 32, pp.491 - 511. (10.1016/j.jimonfin.2012.05.025). (hal-01385839)
<https://hal.parisnanterre.fr/hal-01385839v1>

2013 - Menzie Chinn, Laurent Ferrara, Valérie Mignon. Post-recession US employment through the lens of a non-linear Okun's law. 2013. (hal-04141207)
<https://hal.science/hal-04141207v1>

2013 - Virginie Coudert, Cécile Couharde, Valérie Mignon. Pegging emerging currencies in the face of dollar swings. *Applied Economics*, 2013, 45 (36), pp.5076 - 5085. (10.1080/00036846.2013.818215). (hal-01385885)
<https://hal.parisnanterre.fr/hal-01385885v1>

2013 - Marie Brière, Bastien Drut, Valérie Mignon, Kim Oosterlinck, Ariane Szafarz. Is the Market Portfolio Efficient? A New Test of Mean-Variance Efficiency when all Assets are Risky. *Finance*, 2013, 34 (1), pp.7 - 41. (hal-01493323)
<https://hal.science/hal-01493323v1>

2013 - Virginie Coudert, Cécile Couharde, Valérie Mignon. Les mésalignements de taux de change réels à l'intérieur de la zone euro. *Revue de l'OFCE*, 2013, 127, pp.37 - 56. (hal-01385869)
<https://hal.parisnanterre.fr/hal-01385869v1>

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>

2013 - Cécile Couharde, Issiaka Coulibaly, David Guerreiro, Valérie Mignon. Revisiting the theory of optimum currency areas: Is the CFA franc zone sustainable?. *Journal of Macroeconomics*, 2013, 38, pp.428 - 441. (hal-01385891)
<https://hal.parisnanterre.fr/hal-01385891v1>

2013 - Virginie Coudert, Cécile Couharde, Valérie Mignon. Pegging emerging currencies in the face of dollar swings. 62nd Annual Meeting of the French Economic Association, 2013, Aix-en-Provence, France. (hal-01411740)
<https://hal.parisnanterre.fr/hal-01411740v1>

2013 - Blaise Gnimassoun, Valérie Mignon. Current-account adjustments and exchange-rate misalignments. 2013. (hal-04141182)
<https://hal.science/hal-04141182v1>

2013 - Menzie Chinn, Laurent Ferrara, Valérie Mignon. Post-recession US employment through the lens of a non-linear Okun. *International Symposium Forecasting (ISF)*, 2013, Seoul, South Korea. (hal-01386100)
<https://hal.parisnanterre.fr/hal-01386100v1>

2012 - Vincent Bouvatier, Antonia López-Villavicencio, Valérie Mignon. Does the banking sector

structure matter for credit procyclicality?. *Economic Modelling*, 2012, 29 (4), pp.1035-1044. (10.1016/j.econmod.2012.03.012). (hal-05455736)
<https://hal.science/hal-05455736v1>

2012 - Gilles Dufrénot, Valérie Mignon, Anne Péguin-Feissolle. The effects of the subprime crisis on the Latin American financial markets: an empirical assessment. *International Workshop on "Nonlinear and Asymmetric Models in Applied Economics"*, 2012, Paris, France. (hal-01411539)
<https://hal.parisnanterre.fr/hal-01411539v1>

2012 - Virginie Coudert, Cécile Couharde, Valérie Mignon. On currency misalignments within the euro area. 2012. (hal-04141061)
<https://hal.science/hal-04141061v1>

2012 - David Guerreiro, Marc Joëts, Valérie Mignon. Is price dynamics homogeneous across Eurozone countries?. *Journal of Economic Integration*, 2012, 27, pp.609 - 632. (hal-01385838)
<https://hal.parisnanterre.fr/hal-01385838v1>

2012 - Anna Creti, Pierre-André Jouvét, Valérie Mignon. Les déterminants des prix du carbone : une comparaison entre les phases I et II. *Revue Economique*, 2012, 63, pp.601 - 610. (hal-01385817)
<https://hal.parisnanterre.fr/hal-01385817v1>

2012 - Anna Creti, Pierre-André Jouvét, Valérie Mignon. Carbon Price Drivers: Phase I versus Phase II Equilibrium?. *Energy Economics*, 2012, 34, pp.327 - 334. (hal-01385813)
<https://hal.parisnanterre.fr/hal-01385813v1>

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 - Virginie Coudert, Cécile Couharde, Valérie Mignon. On currency misalignments within the euro area. 9th EUROFRAME Conference on Economic Policy Issues in the European Union, 2012, Kiel, Germany. (hal-01411722)
<https://hal.parisnanterre.fr/hal-01411722v1>

2012 - Virginie Coudert, Cécile Couharde, Valérie Mignon. On currency misalignments within the euro area. 61ème Congrès de l'AFSE, 2012, Paris, France. (hal-01411724)
<https://hal.parisnanterre.fr/hal-01411724v1>

2012 - Vincent Brémond, Emmanuel Hache, Valérie Mignon. Does OPEC still exist as a cartel? An empirical investigation. *Energy Economics*, 2012, 34, pp.125 - 131. (hal-01385802)
<https://hal.parisnanterre.fr/hal-01385802v1>

2012 - Cécile Couharde, Issiaka Coulibaly, David Guerreiro, Valérie Mignon. Revisiting the theory of optimum currency areas: Is the CFA franc zone sustainable?. 2012. (hal-04141053)
<https://hal.science/hal-04141053v1>

2012 - David Guerreiro, Marc Joëts, Valérie Mignon. Is price dynamics homogeneous across Eurozone countries?. 2012. (hal-04141137)
<https://hal.science/hal-04141137v1>

2012 - Virginie Coudert, Cécile Couharde, Valérie Mignon. On currency misalignments within the euro area. UECE Conference on Economic and Financial Adjustments in Europe, 2012, Lisbon, Portugal. (hal-01411723)
<https://hal.parisnanterre.fr/hal-01411723v1>

- 2012 - Anna Creti, Marc Joëts, Valérie Mignon. On the links between stock and commodity markets' volatility. 2012. (hal-04141042)
<https://hal.science/hal-04141042v1>
- 2012 - Sophie Bereau, Antonia Lopez-Villavicencio, Valerie Mignon. Currency Misalignments and Growth: A New Look using Nonlinear Panel Data Methods. Applied Economics, 2012, 44, pp.3503-3511. (10.1080/00036846.2011.577022). (hal-00709558)
<https://hal.science/hal-00709558v1>
- 2012 - Gilles Dufrénot, Valérie Mignon, Théo Naccache. The slow convergence of per capita income between the developing countries: 'growth resistance' and sometimes 'growth tragedy'. Bulletin of Economic Research, 2012, 64, pp.470 - 508. (hal-01385800)
<https://hal.parisnanterre.fr/hal-01385800v1>
- 2012 - Virginie Coudert, Cécile Couharde, Valérie Mignon. On currency misalignments within the euro area. Intra-European Imbalances, Global Imbalances, International Banking, and International Financial Stability , 2012, Berlin, Germany. (hal-01411726)
<https://hal.parisnanterre.fr/hal-01411726v1>
- 2011 - Agnès Bénassy-Quéré, Amina Lahrèche-Révil, Valérie Mignon. World Consistent Equilibrium Exchange Rates. Journal of the Japanese and International Economies, 2011, 25 (2), pp.12-32. (10.1016/j.jjie.2009.02.001). (hal-00634788)
<https://hal.science/hal-00634788v1>
- 2011 - Gilles Dufrénot, Valérie Mignon, Anne Peguin-Feissolle. Les effets de la crise des subprimes sur le marché financier mexicain. Revue Economique, 2011, 62 (3), pp.461-470. (10.3917/reco.623.0461). (halshs-00595338)
<https://shs.hal.science/halshs-00595338v1>
- 2011 - Gilles Dufrénot, Valérie Mignon, Anne Peguin-Feissolle. The Effects of the Subprime Crisis on the Latin American Financial Markets: An Empirical Assessment. 2011. (halshs-00587460)
<https://shs.hal.science/halshs-00587460v1>
- 2011 - Antonia López-Villavicencio, Valérie Mignon. On the impact of inflation on output growth: Does the level of inflation matter?. Journal of Macroeconomics, 2011, 33 (3), pp.455-464. (10.1016/j.jmacro.2011.02.003). (hal-05455695)
<https://hal.science/hal-05455695v1>
- 2011 - Vincent Brémond, Emmanuel Hache, Valerie Mignon. Does OPEC still exist as a cartel ? An empirical investigation. 2011. (hal-02469630)
<https://ifp.hal.science/hal-02469630v1>
- 2011 - David Guerreiro, Valérie Mignon. On price convergence in Eurozone. 2011. (hal-04140947)
<https://hal.science/hal-04140947v1>
- 2011 - Valérie Mignon, Marc Joëts. On the link between forward energy prices: A nonlinear panel cointegration approach. 2011. (hal-04140978)
<https://hal.science/hal-04140978v1>
- 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>
- 2011 - Vincent Brémond, Emmanuel Hache, Valérie Mignon. Does OPEC still exist as a cartel? An empirical investigation. 2011. (hal-04141014)

<https://hal.science/hal-04141014v1>

2011 - Marie Brière, Bastien Drut, Valérie Mignon, Kim Oosterlinck, Ariane Szafarz. Is the Market Portfolio Efficient? A New Test to Revisit the Roll (1977) versus Levy and Roll (2010) Controversy. 2011. (hal-04140988)

<https://hal.science/hal-04140988v1>

2010 - Gilles Dufrénot, Valérie Mignon, Anne Peguin-Feissolle. Testing the finance-growth link: is there a difference between developed and developing countries?. 2010. (halshs-00536160)

<https://shs.hal.science/halshs-00536160v1>

2010 - Gilles Dufrenot, Valerie Mignon, Charalambos Tsangarides. The trade-growth nexus in the developing countries: a quantile regression approach. Review of World Economics, 2010, 146 (4), pp.731-761. (10.1007/s10290-010-0067-5). (hal-00624420)

<https://hal.science/hal-00624420v1>

2010 - Adeline Bachellerie, Jérôme Héricourt, Valérie Mignon. L'intégration commerciale est-elle une condition préalable à l'intégration financière ?. Revue Economique, 2010, 61 (3), pp.477-487. (10.3917/reco.613.0477). (hal-00649944)

<https://hal.science/hal-00649944v1>

2010 - Virginie Coudert, Cécile Couharde, Valerie Mignon. Taux de change des pays exportateurs de matières premières: L'importance des termes de l'échange et de la monnaie d'ancrage. Revue Economique, 2010, 61 (3), pp.499-510. (10.3917/reco.613.0499). (hal-02510406)

<https://hal.science/hal-02510406v1>

2010 - Agnès Bénassy-Quéré, Sophie Béreau, Valérie Mignon. On the complementarity of equilibrium exchange-rate approaches. Review of International Economics, 2010, 18 (4), pp.618-632. (hal-00634789)

<https://hal.science/hal-00634789v1>

2010 - Sophie Béreau, Antonia López Villavicencio, Valérie Mignon. Nonlinear adjustment of the real exchange rate towards its equilibrium value: A panel smooth transition error correction modelling. Economic Modelling, 2010, 27 (1), pp.404-416. (10.1016/j.econmod.2009.10.007). (hal-05455673)

<https://hal.science/hal-05455673v1>

2010 - Valérie Mignon. La macroéconomie après Keynes. La Découverte. La Découverte, 2010, Repères. (hal-04677093)

<https://hal.science/hal-04677093v1>

2010 - Virginie Coudert, Cécile Couharde, Valérie Mignon. Exchange Rate Flexibility across Financial Crises. 2010. (hal-00845254)

<https://hal.science/hal-00845254v1>

2009 - Adeline Bachellerie, Jérôme Héricourt, Valérie Mignon. From Various Degrees of Trade to Various Degrees of Financial Integration: What Do Interest Rates Have to Say?. Aussenwirtschaft, 2009, 64 (4), pp.365-402. (hal-00649936)

<https://hal.science/hal-00649936v1>

2009 - Agnès Bénassy-Quéré, Valérie Mignon, Sophie Béreau. Taux de change d'équilibre : une question d'horizon. Revue Economique, 2009, 60 (3), pp.657-666. (hal-00634795)

<https://hal.science/hal-00634795v1>

2009 - Agnès Bénassy-Quéré, Valérie Mignon, Sophie Béreau. The dollar in the turmoil. Journal of the Japanese and International Economies, 2009, 23 (4), pp.427-36. (10.1016/j.jjie.2009.06.001).

(hal-00634793)

<https://hal.science/hal-00634793v1>

2009 - Gilles Dufrénot, Sandrine Lardic, Laurent Mathieu, Valérie Mignon, Anne Peguin-Feissolle. Le comportement du taux de change allemand : mémoire longue ou dynamique non linéaire ?. C. BIDARD. Ouvrage en l'hommage à Gilbert Abraham-Frois, *Economica*, 2009. (halshs-00403717)
<https://shs.hal.science/halshs-00403717v1>

2009 - Agnès Bénassy-Quéré, Valérie Mignon, Sophie Béreau. Robust estimations of equilibrium exchange rates within the G20: a panel BEER approach. *Scottish Journal of Political Economy*, 2009, 56 (5), pp.608-633. (hal-00634794)
<https://hal.science/hal-00634794v1>

2008 - Gilles Dufrénot, Valérie Mignon, Anne Peguin-Feissolle. TESTING THE FINANCE-GROWTH LINK: IS THERE A DIFFERENCE BETWEEN DEVELOPED AND DEVELOPING COUNTRIES?. 2008. (halshs-00348350)
<https://shs.hal.science/halshs-00348350v1>

2008 - Agnès Bénassy-Quéré, Sophie Béreau, Valérie Mignon. Euro-dollar : le face-à-face. *La Lettre du CEPII*, 2008, 279, pp.1-4. (hal-00687456)
<https://hal.science/hal-00687456v1>

2008 - Agnès Bénassy-Quéré, Valérie Mignon, Amina Lahrèche. Is Asia responsible for exchange-rate misalignments within the G20?. *Pacific Economic Review*, 2008, 13 (1), pp.48-61. (hal-00634797)
<https://hal.science/hal-00634797v1>

2008 - Agnès Bénassy-Quéré, Valérie Mignon. China and the relationship between the oil price and the dollar. *Energy Policy*, 2008, 13 (1), pp. 48-61. (hal-00634796)
<https://hal.science/hal-00634796v1>

2008 - Agnès Bénassy-Quéré, Sophie Béreau, Valérie Mignon. Taux de change de l'euro : perspectives à moyen et long termes. *CEPII. L'économie mondiale 2009, La Découverte*, pp.87-102, 2008, Repères. (hal-00685869)
<https://hal.science/hal-00685869v1>

2008 - Gilles Dufrénot, Sandrine Lardic, Laurent Mathieu, Valérie Mignon, Anne Peguin-Feissolle. Explaining the European exchange rates deviations: long memory or nonlinear adjustment?. *Journal of International Financial Markets, Institutions & Money*, 2008, 18 (3 July), pp.207-215. (10.1016/j.intfin.2006.09.004). (halshs-00390141)
<https://shs.hal.science/halshs-00390141v1>

2008 - Gilles Dufrenot, Elisabeth Grimaud, Eugenie Latil, Valerie Mignon. Modelling the slow mean-reversion of the Central and Eastern European countries ' real exchange rates. *Manchester School*, 2008, 76 (1), pp.21--43. (10.1111/j.1467-9957.2007.01048.x). (hal-00693052)
<https://hal.science/hal-00693052v1>

2008 - Virginie Coudert, Valérie Mignon, Alexis Penot. Oil Price and the Dollar. *Energy Studies Review*, 2008, 15 (2). (halshs-00353404)
<https://shs.hal.science/halshs-00353404v1>

2008 - Valérie Mignon. *Econométrie. Théorie et applications. Economica. Economica, Première édition*, 2008, Corpus Economie. (hal-04677099)
<https://hal.science/hal-04677099v1>

2007 - Christophe Hurlin, Valérie Mignon. *Second Generation Panel Unit Root Tests*. 2007.

(halshs-00159842)

<https://shs.hal.science/halshs-00159842v1>

2007 - Agnès Bénassy-Quéré, Valérie Mignon, Alexis Penot. China and the relationship between the oil price and the dollar. *Energy Policy*, 2007, 35 (11), pp. 5795-5805. (halshs-00201394)

<https://shs.hal.science/halshs-00201394v1>

2007 - Agnès Bénassy-Quéré, Valérie Mignon. Monetary and financial integration in Asia: introduction. *Économie Internationale*, 2007, 111, pp.5-8. (hal-00687470)

<https://hal.science/hal-00687470v1>

2006 - Christophe Hurlin, Valérie Mignon. Une Synthèse des Tests de Racine Unitaire sur Données de Panel. *Economie et Prévision*, 2006, 169, pp. 253-294. (halshs-00078770)

<https://shs.hal.science/halshs-00078770v1>

2006 - Christophe Hurlin, Valérie Mignon. Une synthèse des tests de cointégration sur données de panel. 2006. (halshs-00070887)

<https://shs.hal.science/halshs-00070887v1>

2006 - Sandrine Lardic, Valérie Mignon. L'efficacité informationnelle des marchés financiers. *La Découverte*. La Découverte, 2006, Repères. (hal-04677094)

<https://hal.science/hal-04677094v1>

2006 - Gilles Dufrénot, Laurent Mathieu, Valérie Mignon, Anne Peguin-Feissolle. Persistent misalignments of the European exchange rates: some evidence from non-linear cointegration. *Applied Economics*, 2006, 38 (2), pp.203-229. (10.1080/00036840500390262). (halshs-00256876)

<https://shs.hal.science/halshs-00256876v1>

2005 - Sandrine Lardic, Valérie Mignon. Paradoxe de Deaton et habitudes de consommation. Une approche en termes de mémoire longue. *Revue d'économie politique*, 2005, pp.129-157. (hal-04677088)

<https://hal.science/hal-04677088v1>

2005 - Sandrine Lardic, Valérie Mignon, Fabrice Murtin. Estimation des modèles à correction d'erreur fractionnaires : une note méthodologique. *Journal de la Société Française de Statistique*, 2005, 146 (4), pp.55-68. (hal-04677090)

<https://hal.science/hal-04677090v1>

2004 - Agnès Bénassy-Quéré, Amina Lahrèche-Révil, Valérie Mignon. Le Yuan et le G20. *Revue d'économie financière*, 2004, 77, pp.127-146. (hal-04677087)

<https://hal.science/hal-04677087v1>

2004 - Gilles Dufrénot, Sandrine Lardic, Laurent Mathieu, Valérie Mignon, Anne Peguin-Feissolle. Cointégration entre les taux de change et les fondamentaux : changement de régime ou mémoire longue ?. *Revue Economique*, 2004, 55 (3), pp.449-458. (hal-04677079)

<https://hal.science/hal-04677079v1>

2004 - Emmanuel Dubois, Sandrine Lardic, Valérie Mignon. The exact maximum likelihood based-test for fractional cointegration: critical values, power and size. *Computational Economics*, 2004, 24, pp.239-255. (hal-04677084)

<https://hal.science/hal-04677084v1>

2004 - Gilles Dufrénot, Valérie Mignon, Anne Peguin-Feissolle. Business Cycles Asymmetry and Monetary Policy: A Further Investigation using MRSTAR Models. *Economic Modelling*, 2004, 21 (1), pp.37-71. (10.1016/S0264-9993(02)00083-4). (halshs-00390154)

<https://shs.hal.science/halshs-00390154v1>

2004 - Gilles Dufrénot, Sandrine Lardic, Laurent Mathieu, Valérie Mignon, Anne Peguin-Feissolle. Cointégration entre les taux de change et les fondamentaux : changement de régime ou mémoire longue ?. *Revue Economique*, 2004, 55 (3), pp.449-458. (10.3917/reco.553.0449). (halshs-00390151)
<https://shs.hal.science/halshs-00390151v1>

2004 - Gilles Dufrénot, Valérie Mignon, Anne Peguin-Feissolle. Business cycles asymmetry and monetary policy: A further investigation using MRSTAR models. *Economic Modelling*, 2004, 21 (1), pp.37-71. (hal-04677075)
<https://hal.science/hal-04677075v1>

2004 - Sandrine Lardic, Valérie Mignon. *Recent Developments on Exchange Rates*. Palgrave Macmillan Press. Palgrave Macmillan Press, 2004. (hal-04677098)
<https://hal.science/hal-04677098v1>

2004 - Sandrine Lardic, Valérie Mignon. Fractional cointegration and term structure of interest rates. *Empirical Economics*, 2004, 29 (4), pp.723-736. (hal-04677074)
<https://hal.science/hal-04677074v1>

2004 - Sandrine Lardic, Valérie Mignon. L'importance des non linéarités sur les marchés financiers. *Revue d'économie politique*, 2004, 114 (4), pp.439-451. (hal-04677085)
<https://hal.science/hal-04677085v1>

2004 - Sandrine Lardic, Valérie Mignon. Robert F. Engle et Clive W.J. Granger : Prix Nobel d'économie 2003. *Revue d'économie politique*, 2004, 114 (1), pp.1-15. (hal-04677078)
<https://hal.science/hal-04677078v1>

2004 - Sandrine Lardic, Valérie Mignon. The exact maximum likelihood estimation of ARFIMA processes and model selection criteria: A Monte Carlo study. *Economics Bulletin*, 2004, 3 (21). (hal-04677082)
<https://hal.science/hal-04677082v1>

2004 - Gilles Dufrénot, Valérie Mignon. Modeling the French consumption function using SETAR models. *Economics Bulletin*, 2004, 3 (20). (hal-04677081)
<https://hal.science/hal-04677081v1>

2004 - Sandrine Lardic, Valérie Mignon. Développements récents de l'économétrie appliquée à la finance. *Revue d'économie politique*, 2004, 114 (4). (hal-04677086)
<https://hal.science/hal-04677086v1>

2004 - Agnès Bénassy-Quéré, Pascale Duran-Vigneron, Amina Lahrèche-Révil, Valérie Mignon. Burden sharing and exchange rate misalignments within the Group of Twenty. C. Fred Bergsten; John Williamson. *Dollar Adjustment: How Far? Against What*, 17, , 2004, Institute for international economics, 9780881323788. (hal-03550853)
<https://hal.science/hal-03550853v1>

2004 - Slim Chaouachi, Gilles Dufrénot, Valérie Mignon. Modelling the misalignments of the Dollar-Sterling real exchange rate: A nonlinear cointegration perspective. *Economics Bulletin*, 2004, 3 (19). (hal-04677080)
<https://hal.science/hal-04677080v1>

2004 - Sandrine Lardic, Valérie Mignon. Term premium and long-range dependence in volatility: A FIGARCH-M estimation on some Asian countries. *Journal of Emerging Market Finance*, 2004, 3 (1), pp.1-19. (hal-04677076)

<https://hal.science/hal-04677076v1>

2003 - Sandrine Lardic, Valérie Mignon. Fractional cointegration between nominal interest rates and inflation: A re-examination of the Fisher relationship in the G7 countries. *Economics Bulletin*, 2003, 3 (14). (hal-04677073)

<https://hal.science/hal-04677073v1>

2003 - Sandrine Lardic, Valérie Mignon. Cointégration fractionnaire entre la consommation et le revenu. *Economie et Prévision*, 2003, 158, pp.123-142. (hal-04677071)

<https://hal.science/hal-04677071v1>

2003 - Sandrine Lardic, Valérie Mignon. Analyse intraquotidienne de l'impact des "news" sur le marché boursier français. *Economie appliquée*, 2003, LVI (2), pp.205-237. (hal-04677070)

<https://hal.science/hal-04677070v1>

2002 - Sandrine Lardic, Valérie Mignon. Etude d'événements sur données intraquotidiennes françaises : les réactions des actionnaires aux annonces. *Revue d'économie financière*, 2002, 66, pp.335-340. (hal-04677067)

<https://hal.science/hal-04677067v1>

2002 - Gilles Dufrénot, Valérie Mignon. Recent Developments in Nonlinear Cointegration with Applications to Macroeconomics. Kluwer Academic Publishers. Kluwer Academic Publishers, 2002. (hal-04677095)

<https://hal.science/hal-04677095v1>

2002 - Gilles Dufrénot, Valérie Mignon. La cointégration non linéaire : une note méthodologique. *Economie et Prévision*, 2002, 155, pp.117-137. (hal-04677069)

<https://hal.science/hal-04677069v1>

2002 - Sandrine Lardic, Valérie Mignon. Econométrie des séries temporelles macroéconomiques et financières. *Economica*. Economica, 2002. (hal-04677096)

<https://hal.science/hal-04677096v1>

1999 - Sandrine Lardic, Valérie Mignon. Prévision ARFIMA des taux de change : les modélisateurs doivent-ils encore exhorter à la naïveté des prévisions ?. *Annales d'Economie et de Statistique*, 1999, 54, pp.47-68. (hal-04677064)

<https://hal.science/hal-04677064v1>

1999 - Sandrine Lardic, Valérie Mignon. La mémoire longue en économie : une revue de la littérature. *Journal de la Société Française de Statistique*, 1999, pp.5-48. (hal-04677066)

<https://hal.science/hal-04677066v1>

1999 - Sandrine Lardic, Valérie Mignon. Modélisation FIGARCH appliquée à l'analyse de la structure par terme des taux d'intérêt. *Finance*, 1999, 20, pp.91-114. (hal-04677065)

<https://hal.science/hal-04677065v1>

1998 - Valérie Mignon. Marchés financiers et modélisation des rentabilités boursières. *Economica*. Economica, 1998. (hal-04677097)

<https://hal.science/hal-04677097v1>

1998 - Valérie Mignon. Méthodes d'estimation de l'exposant de Hurst. Application aux rentabilités boursières. *Economie et Prévision*, 1998. (hal-04677063)

<https://hal.science/hal-04677063v1>

1997 - Sandrine Lardic, Valérie Mignon. Essai de mesure du degré de mémoire longue des séries.

L'exemple de la modélisation ARFIMA. *Economie appliquée*, 1997, 2, pp.161-195. (hal-04677061)
<https://hal.science/hal-04677061v1>

1997 - Valérie Mignon. La dynamique des marchés boursiers est-elle chaotique ?. *Journal de la Société de Statistique de Paris*, 1997, 138 (2), pp.63-81. (hal-04677062)
<https://hal.science/hal-04677062v1>

1996 - Sandrine Lardic, Valérie Mignon. Les tests de mémoire longue appartiennent-ils au camp du démon ?. *Revue Economique*, 1996, 47 (3), pp.531-540. (hal-04677060)
<https://hal.science/hal-04677060v1>

1996 - Valérie Mignon. Les implications de la mémoire longue et de la non linéarité sur l'efficacité du marché des changes. *Journal de la Société de Statistique de Paris*, 1996, 137 (1), pp.51-72. (hal-04677059)
<https://hal.science/hal-04677059v1>