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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

HAL: [Lien](#)

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

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<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. 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)
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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)
<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)
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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)
<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?. 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 CEPPII, Jul 2016, Paris, France. (hal-01439198)
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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?. 2016. (hal-04141592)
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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, 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)
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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)
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