



# Vincent Bouvatier

vincent.bouvatier@parisnanterre.fr

## Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

## Thème(s)

Economie bancaire; Economie monétaire

HAL: [Lien](#)

## 📄 Documents de travail

---

HAL: [Lien](#)

02/2017 - Bank Failures and the Source of Strength Doctrine  
Vincent Bouvatier, Michael Brei, Xi Yang

02/2017 - Pension funds' allocations to hedge funds: an empirical analysis of US and Canadian defined benefit plans  
Vincent Bouvatier, Sandra Rigot

02/2017 - On the link between credit procyclicality and bank competition  
Vincent Bouvatier, Antonia Lopez Villavicencio, Valérie Mignon

# Publications

---

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

**2025** - Vincent Bouvatier, Gunther Capelle-Blancard, Anne-Laure Delatte. Banks defy gravity in tax havens. *Oxford Economic Papers*, 2025, 77 (3), pp.885-904. (10.1093/oenp/gpaf003). (hal-05242296)  
<https://hal.science/hal-05242296v1>

**2023** - Vincent Bouvatier, Laetitia Lepetit, Pierre-Nicolas Rehault, Frank Strobel. Time-varying Z-score measures for bank insolvency risk: Best practice. *Journal of Empirical Finance*, 2023, 73, pp.170-179. (10.1016/j.jempfin.2023.06.002). (hal-04285763)  
<https://hal.science/hal-04285763v1>

**2023** - Vincent Bouvatier, Sofiane El Ouardi. Credit gaps as banking crisis predictors: A different tune for middle- and low-income countries. *Emerging Markets Review*, 2023, 54, pp.101001. (10.1016/j.ememar.2023.101001). (hal-04286360)  
<https://hal.science/hal-04286360v1>

**2022** - Vincent Bouvatier, Anne-Laure Delatte, Pierre-Nicolas Rehault. Measuring credit procyclicality: A new database. *Emerging Markets Review*, 2022, 52, pp.100913. (10.1016/j.ememar.2022.100913). (hal-04286376)  
<https://hal.science/hal-04286376v1>

**2019** - Vincent Bouvatier, Yamina Tadjeddine. Are Banking Crises Really an Equal Opportunity Menace ?. *Journal of Economic Integration*, 2019, 34 (4), pp.619-666. (10.11130/jei.2019.34.4.619). (hal-02390133)  
<https://hal.univ-lorraine.fr/hal-02390133v1>

**2018** - Vincent Bouvatier, Laetitia Lepetit, Pierre-Nicolas Rehault, Frank Strobel. Bank insolvency risk and Z-score measures: caveats and best practice. 2018. (hal-01937929)  
<https://unilim.hal.science/hal-01937929v1>

**2018** - Vincent Bouvatier. Détermination du pass-through du taux monétaire sur le taux des crédits : le comportement de la banque centrale importe-t-il ?. *Revue Economique*, 2018, Vol. 69 (4), pp.615-634. (10.3917/reco.pr2.0123). (hal-04286412)  
<https://hal.science/hal-04286412v1>

**2017** - Vincent Bouvatier. The frequency of banking crises in a dynamic setting: a discrete-time duration approach. *Oxford Economic Papers*, 2017. (hal-01549788)  
<https://hal.science/hal-01549788v1>

**2017** - Vincent Bouvatier, Gunther Capelle-Blancard, Anne-Laure Delatte. Banks Defy Gravity in Tax Havens. 2017. (hal-03101505)  
<https://cnrs.hal.science/hal-03101505v1>

**2015** - Christophe Boucher, Michel Boutillier, Vincent Bouvatier, Patrick Kouontchou, Ursula Szczerbowicz. Introduction : Risque systémique et politiques macro/micro prudentielles. *Revue Economique*, 2015, 66 (3), pp.469 - 480. (10.3917/reco.663.0469). (hal-01371742)  
<https://hal.univ-lorraine.fr/hal-01371742v1>

**2014** - Vincent Bouvatier. Heterogeneous bank regulatory standards and the cross-border supply of financial services. *Economic Modelling*, 2014, 40, pp.342 - 354. (hal-01385935)  
<https://hal.parisnanterre.fr/hal-01385935v1>

- 2014 - Vincent Bouvatier, Laetitia Lepetit, Frank Strobel. Bank Income Smoothing, Ownership Concentration and the Regulatory Environment. *Journal of banking & finance = Journal of banking and finance*, 2014, 41, pp.253-270. (10.1016/j.jbankfin.2013.12.001). (hal-00916674)  
<https://unilim.hal.science/hal-00916674v1>
- 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 - Vincent Bouvatier, Michael Brei, Xi Yang. Bank Failures and the Source of Strength Doctrine. 2014. (hal-04141351)  
<https://hal.science/hal-04141351v1>
- 2013 - Vincent Bouvatier, Antonia López-Villavicencio, Valérie Mignon. Short-run dynamics in bank credit: Assessing nonlinearities in cyclicity. *Economic Modelling*, 2013, 37, pp.127-136. (10.1016/j.econmod.2013.10.027). (hal-05455774)  
<https://hal.science/hal-05455774v1>
- 2013 - Vincent Bouvatier, Michael Brei, Xi Yang. The Determinants of Banks Failures in the Unites States : Revisited. 30ème Journées Internationales d'Economie Bancaire et financière , 2013, Poitiers, Unknown Region. (hal-01671508)  
<https://hal.science/hal-01671508v1>
- 2013 - Vincent Bouvatier, Michael Brei, Xi Yang. The Determinants of Banks Failures in the Unites States : Revisited. 30th International Conference of the French Finance Association , 2013, Lyon, Unknown Region. (hal-01671475)  
<https://hal.science/hal-01671475v1>
- 2013 - Vincent Bouvatier, Sandra Rigot. Pension Funds' Allocation in Hedge Funds: an Analysis of US Defined Benefit Plans. *Applied Economics*, 2013, 45, pp.3701 - 3710. (hal-01385851)  
<https://hal.parisnanterre.fr/hal-01385851v1>
- 2013 - Vincent Bouvatier, Michael Brei, Xi Yang. The Determinants of Banks Failures in the Unites States : Revisited. 28th Annual Congress of the European Economic Association , 2013, Gothenburg, Sweden, Unknown Region. (hal-01671480)  
<https://hal.science/hal-01671480v1>
- 2013 - Vincent Bouvatier, Sandra Rigot. Pension funds'allocations to hedge funds: an empirical analysis of US and Canadian defined benefit plans. 2013. (hal-04141220)  
<https://hal.science/hal-04141220v1>
- 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 - Vincent Bouvatier, Laetitia Lepetit. Effects of loan loss provisions on growth in bank lending : some international comparisons. *International Economics*, 2012, 132, pp.91-116. (hal-01098963)  
<https://hal.science/hal-01098963v1>
- 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 - Vincent Bouvatier, Laetitia Lepetit. Provisioning rules and bank lending: A theoretical model. *Journal of Financial Stability*, 2012, 8, pp.25 - 31. (10.1016/j.jfs.2011.04.001). (hal-01098957)  
<https://hal.science/hal-01098957v1>
- 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>
- 2010 - Vincent Bouvatier. Hot Money Inflows and Monetary Stability in China: How the People's Bank of China Took up the Challenge. *Applied Economics*, 2010, 42 (12), pp.1533-1548. (10.1080/00036840701721513). (hal-00593346)  
<https://hal.science/hal-00593346v1>
- 2008 - Vincent Bouvatier, Laetitia Lepetit. Banks' Procyclical Behavior: Does Provisioning Matter?. *Journal of International Financial Markets, Institutions & Money*, 2008, 18 (5), pp.513-526. (10.1016/j.intfin.2007.07.004). (hal-00916599)  
<https://unilim.hal.science/hal-00916599v1>
- 2007 - Vincent Bouvatier. Essais sur le crédit, les banques et l'équilibre macroéconomique. *Economies et finances*. Université Panthéon-Sorbonne - Paris I, 2007. Français. (NNT : ). (tel-00226331)  
<https://theses.hal.science/tel-00226331v1>
- 2006 - Vincent Bouvatier, Laetitia Lepetit. Banks' procyclicality behavior: does provisioning matter?. 2006. (halshs-00115622)  
<https://shs.hal.science/halshs-00115622v1>
- 2006 - Vincent Bouvatier. Hot Money Inflows in China: How the People's Bank of China Took up the Challenge. 2006. (halshs-00111153)  
<https://shs.hal.science/halshs-00111153v1>