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Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

HAL: [Lien](#)

Publications

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2026 - Pierre Durand, Gaëtan Le Quang, Arnold Vialfont. To fail or not to fail? Disentangling capital and liquidity effects on US banks default. Applied Economics, In press, pp.1-16.

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2025 - Pierre Durand, Gaëtan Le Quang, Arnold Vialfont. Non-linéarités et interactions entre variables : quelques apports des méthodes d'apprentissage automatique interprétables à la régulation bancaire. Revue d'économie politique, 2025, 134 (6), pp.893-922.

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2020 - Pierre Durand. Banking prudential regulation efficiency : the return of the leverage ratio. Economics and Finance. Université de Nanterre - Paris X, 2020. English. (NNT : 2020PA100075). (tel-03162843)

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2019 - Pierre Durand. On the impact of capital and liquidity ratios on financial stability. 2019. (hal-04141893)

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