



Pierre Durand

pierre.alexis.durand@hotmail.fr

Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

HAL: [Lien](#)

Publications

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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. (10.3917/redp.346.0893). (hal-05023911)
<https://hal.science/hal-05023911v1>

2021 - Pierre Durand, Gaëtan Le Quang. What do bankruptcy prediction models tell us about banking regulation? Evidence from statistical and learning approaches. 2021. (hal-04159762)
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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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2020 - Pierre Durand, Gaëtan Le Quang. Banks to basics! Why banking regulation should focus on equity. 2020. (hal-04159705)
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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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2019 - Pierre Durand. Determinants of banks' profitability: Do Basel III liquidity and capital ratios matter?. 2019. (hal-04141855)
<https://hal.science/hal-04141855v1>

2018 - Pierre Durand. Impact du financement par fonds de pension sur la performance des entreprises du CAC 40 ?. 2018. (hal-04141801)
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