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

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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)
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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)
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2006 - Vincent Bouvatier. Hot Money Inflows in China: How the People's Bank of China Took up the Challenge. 2006. (halshs-00111153)
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