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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](#)

01/2025 - National elections and sub-national electoral cycles: Do strong fiscal rules matter in Europe?

Antonia Lopez Villavicencio, Hugo Oriola

12/2023 - Global Value Chains and Productivity: Causal Evidence for Firms Worldwide

Ivan Ledezma, Antonia Lopez Villavicencio

03/2023 - Information Shocks in the U.S. and Asset Mispricing in Emerging Economies

Antonia Lopez Villavicencio, Marc Pourroy

04/2021 - Macroeconomic effects of EU value chain participation

Mariam Camarero, Antonia Lopez Villavicencio, Cecilio Tamarit

11/2019 - The mental health consequences of globalisation

Maria Cervini, Antonia Lopez Villavicencio

06/2019 - Exchange rate pass-through to import prices: Accounting for changes in the Eurozone trade structure

Antonia Lopez Villavicencio, Valérie Mignon

Publications

HAL: [Lien](#)

2025 - Antonia Lopez Villavicencio, Hugo Oriola. National elections and sub-national electoral cycles: Do strong fiscal rules matter in Europe?. 2025. (hal-05002552)
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2020 - Valérie Mignon, Antonia Lopez Villavicencio. Exchange rate pass-through to import prices: Accounting for changes in the Eurozone trade structure. Review of World Economics, 2020, 156 (4), pp.835-858. (10.1007/s10290-020-00382-2). (hal-02652299)
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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>

2019 - Antonia Lopez Villavicencio, Maria Cervini. The mental health consequences of globalisation. 2019. (hal-04141856)
<https://hal.science/hal-04141856v1>

2019 - Antonia Lopez Villavicencio, Valérie Mignon. Exchange rate pass-through to import prices: Accounting for changes in the Eurozone trade structure. 2019. (hal-04141874)
<https://hal.science/hal-04141874v1>

2018 - Antonia Lopez Villavicencio. Globalization and exchange rate pass-through in Europe: Is there a link?. Journal of Economic Integration, 2018. (hal-04304155)
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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 Ignacio 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)
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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. 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)
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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)
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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?. 65e Congrès annuel de l'AFSE, Jun 2016, Nancy, France. (hal-01411695)
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2014 - Antonia Lopez Villavicencio, Valérie Mignon. Nonlinearity of the inflation-output trade-off and time-varying price rigidity. International Association for Applied Econometrics (IAAE), 2014, London, United Kingdom. (hal-01386097)
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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)
<https://univ-paris8.hal.science/hal-02874745v1>

2013 - Antonia Lopez Villavicencio, Valérie Mignon. Nonlinearity of the inflation-output trade-off and time-varying price rigidity. 2013. (hal-04141225)
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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)
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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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