



EA 1088

Laboratory of Economic Analysis and Forecasting (LAPE)

PRINCIPAL RESEARCH TOPICS >

Bank risk and prudential standards
Banking regulation
Economic stability, vulnerability of systems
Growth and economic policy
Financial and economic development

KEYWORDS >

Banking
Prudential regulation
Economic growth and Economic Policy

Bank risk
Local Economic Development
Financial markets

LAPE

Laboratory of Economic Analysis and Forecasting



STUDIES PROVIDED

Studies and training

EQUIPMENT / TECHNICAL RESOURCES

Specialized documentary collection

Created in 1992, this research center aims to provide a coherent focus on academic research and research-oriented training for PhD students. Substantial resources are made available for faculty members and research students with the support of an extensive and growing international network of researchers from various countries.

The center is involved in two research programs:

Program 1: Bank risk and the efficacy of the new prudential framework. This program should contribute to the development of methods and tools used by banking and monetary authorities in order to prevent bank failures and crises; it will also contribute to the security and stability of the financial system. It also poses the question of the impact exerted by new prudential rules on the performance of economies.

Program 2: Financial and banking structures, economic performance and development. This program is dedicated to the study of links which exist between the organization of capital markets and the performance of economies from a local and regional perspective. The involvement of LAPE in the European Asialink project is driven to enlarge its field of application, from the center of the Limousin region to the countries of South East Asia. This geographic zone will also be studied for its banking and financial integration, an indispensable element to define the methods of putting economic policies into practice.



OVERVIEW

(as of 30 October 2008)

Instructor-researchers: 11

HDR: 6

Doctoral students in 2008-2009: 13

Doctorates obtained in 2008: 3

ECONOMIC ADDED VALUE

(2004-2008)

Industrial or research contracts with large organisations: 1 European Commission contract.

“Euro-Philippines Network in Banking and Finance:

Enhancing Teaching and Research”

(Asia Link contract #ASIE 87-3010/2005/105-139)

PARTNERSHIPS

Current international university collaboration:

University of Birmingham (United Kingdom),

Copenhagen Business School (Denmark),

University of Southern California (USA),

New York University (USA),

Rensselaer, New York (USA),

Chapman University (USA)

and University of the Philippines (Philippines).

Research groups:

European Research Group (GDRE) “Money, Banking, Finance”

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www.unilim.fr/lape/

Faculté de Droit
et des Sciences Economiques
5 rue Félix Eboué
BP 3127
87031 LIMOGES CEDEX 1
FRANCE
Tel. (33) (0)5 55 14 92 36
Fax (33) (0)5 55 14 92 06

Institutional division

Institute of the Science of Man
and Society (SHS)

Director

Amine TARAZI
(lape@unilim.fr)

SCIENTIFIC PRODUCTION OF RESEARCH TEAM (2004-2008)

International articles: 18

Conference/congress presentations: 75 presentations (with acts) and 23 presentations (without acts)

Other (published works, chapters, etc.): 4 scientific works,
9 works for laymen or chapters

Publications and/or major patents over the last 5 years:

- Samuel Maveyraud-Tricoire (Université Montesquieu Bordeaux IV) et Philippe Rous. "RIP and changeover to a monetary union : looking for a « Euro effect » by a structural break analysis with non stationary panel data", *Journal of International Financial Markets, Institutions and Money*, forthcoming.
- L. Lepetit, E. Nys, Ph. Rous et A. Tarazi (2008). « The expansion of services in European banking: Implications for loan pricing and interest margins », *Journal of Banking and Finance*, 32, 2325-2335, November.
- L. Lepetit, E. Nys, Ph. Rous et A. Tarazi (2008). Bank income structure and risk: An empirical analysis of European banks, *Journal of Banking and Finance*, 32, 1452-1467, August.
- V. Bouvatier (Université Paris I) et L. Lepetit (2008). Banks procyclicality behavior: does provisioning matter ?, *Journal of International Financial Markets, Institutions & Money*.
- C. Crouzille, L. Lepetit et C. Bautista (University of the Philippines) (2008) « How did the Asian stock markets react to bank mergers after the 1997 Asian crisis ? », *Pacific Economic Review*, 13 (2).
- P. Darreau et F. Pigalle (2008). Les paradoxes de Lucas et Romer, *Revue économique*, Vol 59 N° 4, juillet.
- E. Nys (2008). Service provision and bank interest margins: price and risk implications for E.U. banks?, *Revue d'Economie Politique*, n° 3.
- C. Crouzille, L. Lepetit et A. Tarazi (2006). Reaction of European Bank stock prices to events of the Asian and Russian Financial crises, *Revue d'Economie Politique*, n°4, juillet-août.
- D. Distinguin, P. Rous et A. Tarazi (2006). Market Discipline and the Use of Stock Market Data to Predict Bank Financial Distress, *Journal of Financial Services Research*, vol 30.
- C. Crouzille, L. Lepetit et A. Tarazi (2004). Bank stock volatility, news and asymmetric information in Banking: an empirical investigation, *Journal of Multinational Financial Management*, vol. 14, 4-5, October-December.