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MARZO 2018



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Central banks into the breach : from triumph to crisis and the road ahead

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Pierre L. Siklos

Basel IV : the next generation of risk weighted assets

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Stefan Röth

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Jane Mayer

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Cass R. Sunstein

MATEMÁTICAS

Fundamentals of nonparametric Bayesian inference

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Aad van der Vaart

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The effect of uncertainty on foreign
direct investment: the case of Mexico

2018-03

Gabriela López Noria
Juan José Zamudio Fernández

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Matteo Iacoviello

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Catherine Koch
Hyun Song Shin

What will Brexit mean for the British and euro-area economies? A model-based assessment of trade regimes

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Are lenders using risk-based pricing in the consumer loan market? The effects of the 2008 crisis

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Jochen Guntner

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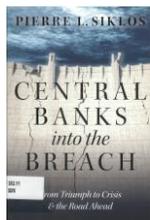
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ECONOMÍA Y FINANZAS



Central banks into the breach : from triumph to crisis and the road ahead

Pierre L. Siklos

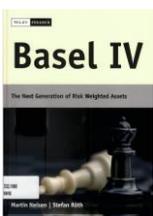
Oxford University, 2017

Clasificación: 332.11 S579

[Solicítalo aquí](#)

Resumen:

Central banks play an important role in the course of national economies and the global economy. Their leaders are regularly feted or vilified, their policy pronouncements highly anticipated and routinely scrutinized. This is all the more so since the global financial crisis. The past fifteen years in monetary policy is essentially the story of two mistakes and one triumph, argues Pierre L. Siklos, a professor of economics at Wilfrid Laurier University. One mistake was that central bankers underestimated the connection between finance and the real economy. The other was a failure to realize how inter-connected the world's financial system had become. The triumph, in turn, was the recognition that price stability is a desirable objective. As a result of the financial crisis, central banks stepped into the breach to provide services other institutions were unwilling or unable to carry out. In doing so, the responsibilities for governing monetary policy and financial system stability became more elastic without due consideration for the appropriateness of the division of responsibilities. Central banks no longer influence just prices they also change financial system quantities. This leads to rising policy uncertainty.



Basel IV : the next generation of risk weighted assets

Martin Neisen and Stefan Röh

Wiley, 2017

Clasificación: 332.1068 N416

[Solicítalo aquí](#)

Resumen:

In reaction to the financial market crisis that started in 2007, the Basel Committee on Banking Supervision substantially revised its existing framework for regulation, supervision and risk management in the banking sector. This revision was introduced with the so-called Basel III framework in December 2010. It essentially comprises a strengthening of the quality of a banks' own funds, as well as new requirements with regard to the amount of required capital. Furthermore, new ratios were introduced in order to limit the leverage employed by banks as well as new liquidity ratios. Since 2012 the Basel Committee has increasingly pursued a revision of the calculation methods for risk-weighted assets. In addition, a large number of new requirements have been developed. This package of new standards from the Basel Committee, which is unofficially called "Basel IV", is now the most comprehensive package of modifications in the history of banking supervision. It is only a matter of time until the innovations of the Basel IV package are transferred into binding EU law. The banking industry will face major challenges in implementing these new rules.

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ECONOMÍA Y FINANZAS



Children of austerity : impact of the great recession on child poverty in rich countries

edited by Bea Cantillon

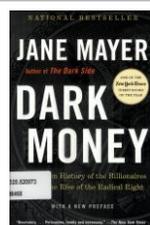
Oxford University, 2017

Clasificación: 305.23086942091722 C536

[Solicítalo aquí](#)

Resumen:

The 2008 financial crisis triggered the worst global recession since the Great Depression. Many OECD countries responded to the crisis by reducing social spending. Through 11 diverse country case studies (Belgium, Germany, Greece, Hungary, Ireland, Italy, Japan, Spain, Sweden, United Kingdom, and the United States), this volume describes the evolution of child poverty and material well-being during the crisis, and links these outcomes with the responses by governments. The analysis underlines that countries with fragmented social protection systems were less able to protect the incomes of households with children at the time when unemployment soared. In contrast, countries with more comprehensive social protection cushioned the impact of the crisis on households with children, especially if they had implemented fiscal stimulus packages at the onset of the crisis. Although the macroeconomic 'shock' itself and the starting positions differed greatly across countries, while the responses by governments covered a very wide range of policy levers and varied with their circumstances, cuts in social spending and tax increases often played a major role in the impact that the crisis had on the living standards of families and children.



Dark money : the hidden history of the billionaires behind the rise of the radical right

Jane Mayer

Anchor, 2017

Clasificación: 320.520973 M468

[Solicítalo aquí](#)

Resumen:

Why is America living in an age of profound economic inequality? Why, despite the desperate need to address climate change, have even modest environmental efforts been defeated again and again? Why have protections for employees been decimated? Why do hedge-fund billionaires pay a far lower tax rate than middle-class workers? The conventional answer is that a popular uprising against "big government" led to the ascendancy of a broad-based conservative movement. But as Jane Mayer shows in this powerful, meticulously reported history, a network of exceedingly wealthy people with extreme libertarian views bankrolled a systematic, step-by-step plan to fundamentally alter the American political system. The network has brought together some of the richest people on the planet. Their core beliefs--that taxes are a form of tyranny; that government oversight of business is an assault on freedom--are sincerely held. But these beliefs also advance their personal and corporate interests: Many of their companies have run afoul of federal pollution, worker safety, securities, and tax laws. The chief figures in the network are Charles and David Koch, whose father made his fortune in part by building oil refineries in Stalin's Russia and Hitler's Germany.

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edited by John Haltiwanger

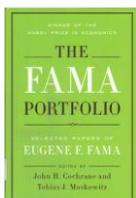
University of Chicago, 2017

Clasificación: 338.04 M484

[Solicítalo aquí](#)

Resumen:

Start-ups and other entrepreneurial ventures make a significant contribution to the US economy, particularly in the tech sector, where they comprise some of the largest and most influential companies. Yet for every high-profile, high-growth company like Apple, Facebook, Microsoft, and Google, many more fail. This enormous heterogeneity poses conceptual and measurement challenges for economists concerned with understanding their precise impact on economic growth. Measuring Entrepreneurial Businesses brings together economists and data analysts to discuss the most recent research covering three broad themes. The first chapters isolate high- and low-performing entrepreneurial ventures and analyze their roles in creating jobs and driving innovation and productivity. The next chapters turn the focus on specific challenges entrepreneurs face and how they have varied over time, including over business cycles. The final chapters explore core measurement issues, with a focus on new data projects under development that may improve our understanding of this dynamic part of the economy.



The Fama portfolio : selected papers of Eugene F. Fama

edited by John H. Cochrane and Tobias J. Moskowitz

University of Chicago, 2017

Clasificación: 332.0415 F198

[Solicítalo aquí](#)

Resumen:

Few scholars have been as influential in finance and economics as University of Chicago professor Eugene F. Fama. Over the course of a brilliant and productive career, Fama has published more than one hundred papers, filled with diverse, highly innovative contributions. Published soon after the fiftieth anniversary of Fama's appointment to the University of Chicago and his receipt of the Nobel Prize in Economics, The Fama Portfolio offers an authoritative compilation of Fama's central papers. Many are classics, including his now-famous essay on efficient capital markets. Others, though less famous, are even better statements of the central ideas. Fama's research considers key questions in finance, both as an academic field and an industry: How is information reflected in asset prices? What is the nature of risk that scares people away from larger returns? Does lots of buying and selling by active managers produce value for their clients? The Fama Portfolio provides for the first time a comprehensive collection of his work and includes introductions and commentary by the book's editors, John H. Cochrane and Tobias Moskowitz, as well as by Fama's colleagues, themselves top scholars and successful practitioners in finance. These essays emphasize how the ideas presented in Fama's papers have influenced later thinking in financial economics, often for decades.

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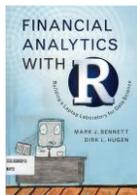
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Financial analytics with R : building a laptop laboratory for data science

Mark J. Bennett, Dirk L. Hugen

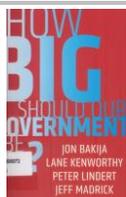
Cambridge University, 2016

Clasificación: 332.0285513 B472

[Solicítalo aquí](#)

Resumen:

Are you innately curious about dynamically inter-operating financial markets? Since the crisis of 2008, there is a need for professionals with more understanding about statistics and data analysis, who can discuss the various risk metrics, particularly those involving extreme events. By providing a resource for training students and professionals in basic and sophisticated analytics, this book meets that need. It offers both the intuition and basic vocabulary as a step towards the financial, statistical, and algorithmic knowledge required to resolve the industry problems, and it depicts a systematic way of developing analytical programs for finance in the statistical language R. Build a hands-on laboratory and run many simulations. Explore the analytical fringes of investments and risk management. Bennett and Hugen help profit-seeking investors and data science students sharpen their skills in many areas, including time-series, forecasting, portfolio selection, covariance clustering, prediction, and derivative securities.



How big should our government be?

Jon Bakija, Lane Kenworthy, Peter Lindert, and Jeff Madrick

University of California, 2016

Clasificación: 336.390973 B168

[Solicítalo aquí](#)

Resumen:

The size of government is arguably the most controversial discussion in United States politics, and this issue won't fade from prominence any time soon. There must surely be a tipping point beyond which more government taxing and spending harms the economy, but where is that point? In this accessible book, best-selling authors Jeff Madrick, Jon Bakija, Lane Kenworthy, and Peter Lindert try to answer whether our government can grow any larger and examine how we can optimize growth and fair distribution.

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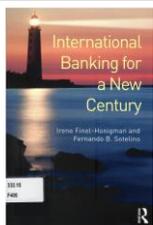
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ECONOMÍA Y FINANZAS



International banking for a new century

Irene Finel-Honigman and Fernando B. Sotolino

Routledge, 2015

Clasificación: 332.15 F495

[Solicítalo aquí](#)

Resumen:

This new textbook provides an up-to-date overview of international banking as the second decade of the twenty-first century unfolds. Integrating geo-economic, operational, institutional and regulatory changes in the financial sector, the volume's methodology incorporates specific case studies and research, combining theory with practical examples to illustrate the impact and consequences of past and present financial crises. The volume considers the core aspects of international banking, including its structural and technical features, historical context, institutional evolution in core markets, and wholesale, retail, investment and private banking. It uses specific examples from past and present literature, post-2008 case studies and histories, and research materials, offering a fully updated overview of how international banks respond to global crises, the origin, efficacy and evolution of financial markets, and the regulatory framework within which they function. One chapter is devoted to the evolution and potential of new markets, including the financial sectors of the BRICS and other emerging economies. Each chapter examines background, causes, impact and resolution, focusing on specific cases and their broader implications for the sector. This textbook is a guide to the new, and at times uncharted, landscape to be navigated by large domestic, cross-regional and global banks, and will be invaluable reading for students of finance, business and economics, as well as for those in the financial sector.



Public economics and the household

Patricia Apps and Ray Rees

Cambridge University, 2009

Clasificación: 331.4 A652

[Solicítalo aquí](#)

Resumen:

Economic models in much of the public economics literature have been slow to reflect the significant changes towards double-income households throughout the developed world. This graduate-level text develops a more sophisticated approach to household economics, one that allows for multiple-income earners and shared decision-making. This approach is used to present a fundamentally new view of consumption. It then applies this to an analysis of tax systems, combining theoretical analysis of optimal taxation and tax reform with careful empirical study of the characteristics of income tax systems in four different countries: Australia, Germany, the UK and the USA. The book is particularly concerned with analysing, both theoretically and empirically, the impact of taxation on female labour supply, and identifying its effects on work incentives and fairness of income distribution. All this adds up to a fascinating new approach to the economics of household for researchers in both public and private sectors.

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PROCESOS SOCIALES



#Republic : divided democracy in the age of social media

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Princeton University, 2017

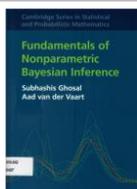
Clasificación: 303.4833 S958

[Solicítalo aquí](#)

Resumen:

As the Internet grows more sophisticated, it is creating new threats to democracy. Social media companies such as Facebook can sort us ever more efficiently into groups of the like-minded, creating echo chambers that amplify our views. It's no accident that on some occasions, people of different political views cannot even understand each other. It's also no surprise that terrorist groups have been able to exploit social media to deadly effect. Welcome to the age of #Republic. In this revealing book, Cass Sunstein, the New York Times bestselling author of Nudge and The World According to Star Wars, shows how today's Internet is driving political fragmentation, polarization, and even extremism—and what can be done about it. Thoroughly rethinking the critical relationship between democracy and the Internet, Sunstein describes how the online world creates "cybercascades", exploits "confirmation bias", and assists "polarization entrepreneurs". And he explains why online fragmentation endangers the shared conversations, experiences, and understandings that are the lifeblood of democracy. In response, Sunstein proposes practical and legal changes to make the Internet friendlier to democratic deliberation. These changes would get us out of our information cocoons by increasing the frequency of unchosen, unplanned encounters and exposing us to people, places, things, and ideas that we would never have picked for our Twitter feed. #Republic need not be an ironic term.

MATEMÁTICAS



Fundamentals of nonparametric Bayesian inference

Subhashis Ghosal, Aad van der Vaart

Cambridge University, 2016

Clasificación: 519.542 G427

[Solicítalo aquí](#)

Resumen:

Explosive growth in computing power has made Bayesian methods for infinite-dimensional models - Bayesian nonparametrics - a nearly universal framework for inference, finding practical use in numerous subject areas. Written by leading researchers, this authoritative text draws on theoretical advances of the past twenty years to synthesize all aspects of Bayesian nonparametrics, from prior construction to computation and large sample behavior of posteriors. Because understanding the behavior of posteriors is critical to selecting priors that work, the large sample theory is developed systematically, illustrated by various examples of model and prior combinations. Precise sufficient conditions are given, with complete proofs, that ensure desirable posterior properties and behavior. Each chapter ends with historical notes and numerous exercises to deepen and consolidate the reader's understanding, making the book valuable for both graduate students and researchers in statistics and machine learning, as well as in application areas such as econometrics and biostatistics.

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The effect of uncertainty on foreign direct investment: the case of Mexico

Gabriela López Noria; Juan José Zamudio Fernández
Banco de México, 2018-03

[Descárgalo aquí](#)

Resumen:

This paper investigates the effect of uncertainty on FDI flows into the Mexican manufacturing sector during the period 2007-2015. Using a panel of manufacturing subsectors, we estimate a model by System GMM that includes domestic and external factors, as well as idiosyncratic (i.e. that affect manufacturing subsectors in a particular way) and aggregate (i.e. that affect all manufacturing subsectors in general) uncertainty measures as explicative variables. We also perform some simulations to quantify the effect of uncertainty on FDI flows. The main results show that uncertainty discourages FDI flows into the Mexican manufacturing sector. We also find that the idiosyncratic uncertainty measures are more important in explaining FDI flows than the aggregate uncertainty measures, with the exception of the global risk aversion index.

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Measuring geopolitical risk

Dario Caldara; Matteo Iacoviello
Washington, D.C. : Board of Governors of the Federal Reserve System, 2018. -- 47 p. : il. -- (International finance discussion papers ; no. 1222).

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FEDERAL RESERVE BANK
OF PHILADELPHIA

On the economics of digital currencies

Daniel R. Sanches; Jesús Fernández-Villaverde
Pennsylvania, Philadelphia : Federal Reserve Bank of Philadelphia, 2018. -- 42 p. il. -- (Working papers ; no. 18-07).

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FEDERAL RESERVE BANK
OF SAN FRANCISCO

What to expect from the lower bound on interest rates: evidence from derivatives prices

Thomas M. Mertens; John C. Williams
California, San Francisco : Federal Reserve Bank of San Francisco, 2018. -- 40 p. : il. -- (Working paper ; no. 2018-03).

[Descárgalo aquí](#)



FEDERAL RESERVE BANK
OF PHILADELPHIA

Screening on loan terms: evidence from maturity choice in consumer credit

Andrew Hertzberg; Andres Liberman; Daniel Paravisini
Pennsylvania, Philadelphia : Federal Reserve Bank of Philadelphia, 2018. -- 54 p. il. -- (Working papers ; no. 18-05).

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BANCO CENTRAL
DO BRASIL

Does investor attention affect trading volume in the Brazilian stock market?

Heloisa Elias de Souza, Claudio Henrique da Silveira Barbedo and Gustavo Silva Araujo
Brasilia, Brasil : Banco Central del Brasil, 2018. -- 23 p. : il. -- (Working papers ; no. 472).

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FEDERAL
RESERVE
BANK
of ATLANTA

Some like it hot: assessing longer-term labor market benefits from a high-pressure economy

Julie L. Hotchkiss and Robert E. Moore
Georgia, Atlanta : Federal Reserve Bank of Atlanta, 2018. -- 39 p. : il. -- (Working paper ; no. 2018-1).

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Population aging and the real interest rate in the last and next 50 years -- a tale told by an overlapping generations model --

Nao Sudo; Yasutaka Takizuka

Tokyo, Japan : Bank of Japan, 2018. -- 40 p. : il. -- (Working paper series ; no.17-E-5).

[Descárgalo aquí](#)



BANK FOR INTERNATIONAL SETTLEMENTS

Monetary policy spillovers, global commodity prices and cooperation

Andrew Filardo, Marco Lombardi, Carlos Montoro and Massimo Ferrari

Basel, Switzerland : Bank for International Settlements, 2018. -- 58 p. : il. -- (Working papers ; no. 696).

[Descárgalo aquí](#)



ESRB European Systemic Risk Board European System of Financial Supervisors

Sovereign bond-backed securities: a VAR-for-VAR and marginal expected shortfall assessment

Maite De Sola Perea; Peter G. Dunne; Martin Puhl; Thomas Reininger Frankfurt am Main, Germany : European Systemic Risk Board, 2018. -- 33 p. : il. -- (Working papers ; no. 65).

[Descárgalo aquí](#)



ESRB European Systemic Risk Board European System of Financial Supervisors

Short-selling bans and bank stability

Alessandro Beber; Daniela Fabbri; Marco Pagano; Saverio Simonelli Frankfurt am Main, Germany : European Systemic Risk Board, 2018. -- 43 p. : il. -- (Working papers ; no. 64).

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FEDERAL RESERVE BANK OF PHILADELPHIA

The economics of debt collection: enforcement of consumer credit contracts

Viktar Fedaseyev; Robert Hunt

Pennsylvania, Philadelphia : Federal Reserve Bank of Philadelphia, 2018. -- 41 p. : il. -- (Working papers ; no. 18-04).

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