Alexander Dentler

Taunusstr. 75
61381 Friedrichsdorf, Germany
+49 172 640 9959
Alexander.Dentler@gmail.com
Homepage
RePEc Profile, ORCID, Google Scholar
Monitoring Mexico, @liquidmexico

Personal Information

Citizenship German

Email alexander.dentler@gmail.com

Academic and Professional Experience

10/2023–06/2025 **Senior Economist**, *Deutsche Bundesbank (Directorate General Financial Stability)*, Germany

- Conducted policy evaluation of European securitization regulation for a Financial Stability Board working group.
- Developed a pipeline for near real-time monitoring of securitization default events based on investor reports.
- Built a volatility model for equity markets with a narrative interpretation framework.
- Analyzed sustainability limits of sovereign debt.
- Co-authored the quarterly *Surveillance Note*, a key internal publication of the Financial Stability Directorate.

Alexander Dentler

Curriculum Vitae

08/2016–08/2023 **Professor of Macroeconomics**, *CIDE – Centro de Investigación y Docencia Económicas*, Mexico

- Teaching and research at a highly selective public university (ranked #1 nationwide in economics 2016–2021, #2 in 2022–2023).
- Designed data-driven teaching formats: visualization projects, peer evaluations, and research-oriented term projects.
- Regularly taught *Monetary Theory and Policy* and *International Trade*; visiting lectureship at El Colegio de México.
- Developed a master's course *Topics in Macroeconomics* focused on Search Theory with applications in monetary, labor, and housing markets.
- Supervised student research assistants with successful placements (Penn State Ph.D., Toulouse Graduate School, MIT Master with full scholarship).
- Research areas: financial and housing markets, debt policy, political economy.

11/2022–12/2022 **Visiting Researcher**, *Swiss National Bank (SNB)*, Switzerland

Five-week funded research stay on the monetary policy cycle and the welfare costs of crime.

01/2013–01/2016 **Project Assistant**, *University of Wisconsin–Madison*, USA

Managed programming and job scheduling on a high-throughput computing network for a project on Too-Big-To-Fail bank networks.

11/2009–09/2010 **Research Assistant**, *City, University of London*, United Kingdom

Econometric research resulting in a first peer-reviewed publication.

11/2009–03/2010 **Research Assistant**, *London School of Economics*, United Kingdom

Research project in labor and education economics.

10/2007–08/2008 **Research Assistant**, *Swiss National Bank (SNB)*, Switzerland

Research on monetary policy preferences and forward guidance; DSGE modelling; analysis for the SNB Directorate.

03/2007–09/2007 **Analyst**, *Asea Brown Boveri (ABB)*, Switzerland

Advisory analysis on investment demand.

Alexander Dentler
Curriculum Vitae

Education

09/2010–05/2016 **Ph.D. in Economics**, *University of Wisconsin–Madison*, USA
- Dissertation: *Intermediation in Over-the-Counter Markets.*
- Advisors: Corbae, Wright, Chang, Gofman, Atalay.

12/2012 **M.S. in Economics**, *University of Wisconsin–Madison*, USA

09/2008–07/2010 **M.Sc. in Econometrics and Mathematical Economics**, *London School of Economics*, United Kingdom

09/2005–04/2008 **M.A. in Quantitative Economics and Finance**, *University of St. Gallen (HSG)*, Switzerland

09/2002–10/2005 **B.A. in Economics and Social Science**, *University of Fribourg*, Switzerland

Research Profile

Research Areas

Macro-Finance & Financial Intermediation Interaction between regulation, intermediation structures, and macro-financial stability; empirical analysis of local credit markets, securitization, cross-asset monitoring, and monitoring based on loan-level data and investor reports.

Information & Digital Economics Narratives, credibility and coordination in sovereign-debt management, announcement effects, market design, and information rents in sovereign bond issuance; impact of digital transformation, AI, and crypto assets on financial stability and policy communication.

Political Economy Political incentives of appointed officials, political lending cycles in private credit markets, and international transmission of fiscal and monetary policy signals.

Living Standards & Welfare Welfare costs from crime and housing-market liquidity; quantitative measurement of living standards using historical and geo-spatial data; regional disparities.

Econometrics & Data Science Nonlinear threshold estimation, (dynamic) factor models, causal inference applications, machine-learning applications, text-as-data, and large-language-model analysis.

Digital Transformation Integration of digitalization, artificial intelligence, and sustainability considerations into economic models and empirical analysis; AI-based policy monitoring (*Monitoring Mexico*).

Peer-Reviewed Publications

forthcoming *Do Private Banks Attempt to Influence Presidential Elections?*, with Enzo Rossi. **Southern Economic Journal**, accepted.

2024 *Measuring Residents' Willingness to Pay to Avoid Crime*, with Enzo Rossi. **Journal of Housing Economics**, vol. 66.

2024 *Public Debt Management Announcements: A Welfare-Theoretic Analysis*, with Enzo Rossi. **Economic Modelling**, vol. 131.

2023 *Price Sensitivity as a Measure of Living Standards in Late-Colonial Mexico City*, with Luz Marina Arias. **Investigaciones de Historia Económica**, 19(2).

2019 *Did the Fed Raise Interest Rates Before Elections?* **Public Choice**, 181(3–4).

2014 *Endogeneity in Threshold Nonlinearity Tests*, with G. Montes-Rojas and J. Olmo. **Communications in Statistics – Theory and Methods**, 43(1).

Other Publications

2022	*To Announce or Not To Announce: Basic Trade-offs in Public Debt Management*, with Enzo Rossi. **SUERF Policy Brief**, No. 402.
2022	*Public Debt Management Announcements under "Beat-the-Market" Opportunities*, with Enzo Rossi. **SNB Working Paper** 2022-06.
2021	*Shooting Down Liquidity: The Effect of Crime on the Real Estate Market*, with Enzo Rossi. **SNB Working Paper** 2021-20.

Selected Projects

Monitoring Mexico	Automated data platform for narrative economic communication (empirical methods, visualization, automation, LLM integration), including text mining and reproducible Python workflows; a thought experiment on automating economic analysis at central banks. Online at `https://monitoring-monetary-policy-in-mexico.webflow.io/`.
Local Credit Markets & Mortgage Access	Joint work with Yu-Hsiang Lei (Yale-NUS) and Enzo Rossi (SNB) on how bank-branch closures affect credit access, house prices, and housing liquidity; links spatial frictions to regional inequality, financial inclusion, and stability.
Political Lending Cycles and Central-Bank Spillovers	Research on how political and institutional pressures influence financial markets and monetary policy. Joint projects include a study of private political lending cycles (with Enzo Rossi, SNB) and a cross-country analysis of spillover effects from central-bank governor dismissals on policy decisions and tenure risk.
Bunching in Credit Distributions	Empirical project detecting behavioral responses to U.S. "jumbo-loan" thresholds; extends prior work on political lending cycles.
Communication Data Analysis	Ongoing methodological work applying natural-language models to quantify policy narratives, measure communication credibility, and assess expectations formation in financial-stability contexts.

Payment Instruments	Theoretical project on the welfare-optimal combination of monetary and tax policy under modern payment instruments.
Off-The-Balancesheet	Measuring football performance beyond goals and assists; in preparation.

Selected Teaching

Undergraduate	*Monetary Theory and Policy*; *International Trade* (CIDE, 2016–2023).
Graduate	*Topics in Macroeconomics* (Search Theory; applications in monetary, labor, and housing markets).

Languages, Methods & Memberships

Languages	German (native), English (fluent), French/Spanish (basic).
Programming	LLM, MATLAB, Python, Stata, LaTeX, parallel computing, GPU coding.