BOLETÍN MENSUAL BIBLIOTECA BANCO DE MÉXICO

JUNIO 2025



Horario **presencial**: lunes a miércoles de 9:00 a 17:00 horas Horario virtual: lunes a viernes de 9:00 a 17:00 horas Tel. 5237 2000 ext. 5798 osbib@banxico.org.mx **CONTENIDOS**

SOBRE LA BIBLIOTECA DEL BANCO DE MÉXICO



CONTENIDO

Sobre la Biblioteca del Banco de México

- Aviso de Servicios Bibliotecarios Presenciales
- Medios de Contacto con la Oficina de Acervo Bibliotecario
- Dialogo sobre el libro "La cuestión monetaria en la América Española".

Lecturas Recomendadas

- Artículos de revistas
- Libros
- Documentos de Investigación de Otros Bancos Centrales

SOBRE LA BIBLIOTECA DEL BANCO DE MÉXICO

Aviso de Servicios Bibliotecarios Presenciales

Estimados usuarios de la

Biblioteca del Banco de México

Nuestros servicios bibliotecarios presenciales se ofrecerán en los siguientes horarios

Lunes a miércoles de 9:00 a 17:00 hrs.

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Para mayor información, contáctanos a través del correo: osbib@banxico.org.mx o al teléfono (55) 52372000 ext. 5798

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Espacio de Vanguardia e Integración



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Medios de Contacto con la Oficina de Acervo Bibliotecario



Dialogo sobre el libro "La cuestión monetaria en la América"



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SOBRE LA BIBLIOTECA DEL BANCO DE MÉXICO





Artículos de revistas

Presentamos para el mes de junio una selección de artículos sobre Bancos Centrales y temas relacionados.



Datos del artículo

Título: Central bank independence: Views from history and Machine learning

Autor: Dincer, Nergiz; Eichengreen, Barry; Martinez, Joan J.

Revista: Annual Review of Economics

Editorial: Annual Reviews

Fecha: June. 2024

DOI: https://doi.org/10.1146/annurev-economics-081623-

032553

Palabras clave del artículo

Descárgalo aquí

Resumen:

We assemble an almost complete set of central bank statutes since 1800 to assess the legal independence of central banking institutions. We use these to extend existing indices of legal independence backward and forward in time. We document the trend toward increased independence post 1980 as well as an earlier, more limited movement in the direction of enhanced independence in the 1920s. We apply natural language processing to current statutes to corroborate our human-reader assessment. Using machine-learning methods, we quantify the extent to which topics in those statutes contribute to the independence measure based on our reading of the statutes. The topic with the largest positive contribution to explaining the cross-country variation in central bank independence encompasses disclosure, transparency, and reporting obligations...



Palabras clave del

artículo

Datos del artículo

Título: Generative artificial intelligence and cyber security in central banking

Autor: Aldasoro, Iñaki; Doerr, Sebastian; Gambacorta, Leonardo; Notra, Sukhvir; Oliviero, Tommaso; Whyte, David

Revista: Journal of Financial Regulation

Editorial: Oxford Academic

Fecha: Agust, 2024

DOI: https://doi.org/10.1093/jfr/fjae008

Resumen:

Generative artificial intelligence (gen AI) introduces novel opportunities to strengthen central banks' cyber security but also presents new risks. This article uses data from a unique survey among cyber security experts at major central banks to shed light on these issues. Responses reveal that most central banks have already adopted or plan to adopt gen AI tools in the context of cyber security, as perceived benefits outweigh risks. Experts foresee that AI tools will improve cyber threat detection and reduce response time to cyber-attacks. Yet gen AI also increases the risks of social engineering attacks and unauthorized data disclosure. To mitigate these risks and harness the benefits of gen AI, central banks anticipate a need for substantial investments in human capital, especially in staff with expertise in both cyber security and AI programming...

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Datos del artículo

Título: Three tales of central banking and financial supervision for the ecological transition

Autor: Oman, William.; Salin, Mathilde; Svartzman, Romain.

Revista: WIREs Climate Change Editorial: Wiley Online Library Fecha: December, 2024

DOI: https://doi.org/10.1002/wcc.876

Palabras clave del artículo

Descárgalo aquí

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Resumen:

The academic literature and policy discussions on the role that central banks and financial supervisors (CBFS) should play in the ecological transition, almost nonexistent five years ago, have since grown at an impressive pace. This has resulted in a wide range of proposals that often generate debates and even misunderstandings, for lack of a coherent analytical framework. Against this backdrop, this article provides a comprehensive overview of the different theoretical backgrounds and worldviews that inform existing proposals, and discusses the challenges and debates they generate when assessed from other perspectives. We identify three main approaches, or three "tales" of central banking and financial supervision in the face of ecological threats: (i) one that argues that CBFS should focus on assessing the (so-called "physical" and "transition") risks that environmental issues pose to price and/or financial stability; (ii) one that places great emphasis on the ability of CBFS to help trigger systemic change, and thereby promotes proactive actions by CBFS to steer financial markets toward greening their activity beyond a risk-based approach; (iii) one that sees CBFS transformation...



Palabras clave del artículo

Datos del artículo

Título: Toward green central banking: Proposing an augmented Taylor rule

Autor: Jawadi, Fredj; Rozin, Philippe; Idi Cheffou, Abdoulkarim

Revista: Energy Economics Editorial: ScienceDirect Fecha: June, 2024

DOI: https://doi.org/10.1016/j.eneco.2024.107539

Resumen:

This study explores the greening of the Federal Reserve monetary policy from January 2000 to August 2023. We discuss the challenges inherent in the US central bank's pursuit of an alternative monetary policy to deal with its main mission of price stability while also taking climate change into account, and propose an augmented green Taylor rule. In particular, we reconsider the Taylor rule model while allowing the Fed to conduct its monetary policy, taking both physical and transition risks into account. To our knowledge, this is the first study on the sensitivity of monetary instruments and monetary policy with respect to physical and transition risks. Our analysis yields two interesting findings. First, Fed's greening of US monetary policy appears feasible, as taking the climate risk factors into account in formulating the policy is not out of step with the main price stability mandate and could yield a climate risk premium...

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SOBRE LA BIBLIOTECA DEL BANCO DE MÉXICO





Libros

ECONOMÍA Y FINANZAS

2024

Advances in applied econometrics: celebrating Peter Schmidt's legacy

> Kumbhakar, Subal C.; Sickles, Robin C.; Wang, Hung-Jen

Exploring blockchain applications: management perspectives

> Kahyaoglu, Sezer Bozkus; Tecim, Vahap 2024

Extinction equilibrium: economics for generational survival

> Frank, Jefferson 2024

Uses and misuses of inflation and price indices

> Ralph, Jeff; Smith, Paul A.; O'Neill, Robert 2024

MATEMÁTICAS Y ESTADÍSTICA

Interest rate modeling: theory and practice

> Wu, Lixin 2024

Power and sample size in R

Crespi, Catherine M. 2025 Microeconometrics with R

Croissant, Yves 2025

Practical machine learning with R: tutorials and case studies

> Lange, Carsten 2024

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SOBRE LA BIBLIOTECA DEL BANCO DE MÉXICO





ECONOMÍA Y FINANZAS



Advances in applied econometrics: celebrating Peter Schmidt's legacy

Kumbhakar, Subal C.; Sickles, Robin C.; Wang, Hung-Jen Springer Cham, 2024

Más información aquí

Resumen:

This edited volume celebrates the profound legacy of Peter Schmidt, an eminent figure in econometric research. Originally featured as a Special Issue in Empirical Economics in 2023, this book gathers esteemed econometricians to honor Schmidt's influential work. His distinguished career encompassed pioneering contributions to various realms of econometrics, including time series and panel data econometrics, as well as stochastic frontier analysis. This Festschrift beautifully captures his synergy of theoretical innovation and empirical significance. Written by distinguished econometricians, the volume presents the state-of-the-art in econometrics, traversing Schmidt's diverse interests. It spotlights his impact on applied econometrics and features 25 contributions on topics such as panel data econometrics, stochastic frontier analysis and efficiency/productivity measurement, time series methods, general applied econometrics, copulas, nonparametric methods, andlimited dependent variable models. Readers will gain an overview of the state of econometrics through the lens of Schmidt's multifaceted expertise, exemplifying the enduring resonance of Schmidt's scholarly journey and his indelible impact on the field.

Exploring Blockchain Applications Hargament Personalities **Exploring blockchain applications: management perspectives**

Kahyaoglu, Sezer Bozkus; Tecim, Vahap CRC Press, 2024

Más información aquí

Resumen:

In this book, the development process of blockchain algorithms and examples of their applications in different sectors are explored. The opportunities and challenges of blockchain implementations that arise in making technological innovations usable in corporate structures are discussed. In this respect, the book aims to deal with both the conceptual framework and the real challenges and opportunities encountered in practice regarding the blockchain applications. It is tried to contribute to the literature by presenting practical blockchain application suggestions to the readers on a scientific basis. It is a fact that blockchain technology is considered one of the most disruptive and revolutionary innovations after the invention of the internet. Blockchain technology, which was first used for cross-border payments, is coming up with a new application area in a different sector every day. The main purpose of Blockchain-based systems is to spread the "trust" service provided by a central intermediary to machines in transactions between two parties. Thus, it removes the need for this trust from the monopoly of a single intermediary. Blockchain implementation scenarios are to establish math-based trust in an untrusted environment. While exploring the complexity of blockchain applications in different sectors, the emerging risks are also examined from a management perspective. In particular, it is aimed to be a key work that the management levels of the enterprises can benefit from in the decision-making processes...

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Extinction equilibrium economics for generational survival

Frank, Jefferson Bristol University, 2024

Más información aquí

Resumen:

Generation Z has grown up with a global financial crisis, a pandemic, the climate emergency, growing autocracy and wars. Survival, not just equity, is at stake. As debate rages about how to ensure a fairer and sustainable society, this book challenges short-sighted economic policies, asking where we want to be in 20 years' time and how we might get there. Offering fresh, and sometimes counter intuitive, thinking on a range of economic issues including monetary policy, housing and university funding, it argues in favour of policy guardrails to protect the future, higher interest rates, and a burst of inflation. Robots and AI should be seen as positive replacements for population growth. This is an original, readable and entertaining take on how we can change course before it is too late.



Uses and misuses of inflation and price indices

Ralph, Jeff; Smith, Paul A.; O'Neill, Robert Cambridge Scholars Publishing. 2024

Más información aquí

Resumen:

In recent years, the sharp rise in inflation across the world has brought about challenges for businesses and households alike. In the UK, many pay offers have not met the expectations of employees resulting in widespread strikes. The action of the Bank of England in raising interest rates to bring inflation down has led to sharp rises in mortgage interest rates, putting further pressure on households.

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MATEMÁTICAS Y ESTADÍSTICA



Interest rate modeling: theory and practice

Wu, Lixin
Chapman and Hall/CRC., 2024

Más información aquí

Resumen:

Containing many results that are new, or which exist only in recent research articles, this thoroughly revised third edition of Interest Rate Modeling: Theory and Practice, Third Edition portrays the theory of interest rate modeling as a three-dimensional object of finance, mathematics, and computation. It introduces all models with financial-economical justifications, develops options along the martingale approach, and handles option evaluations with precise numerical methods.



Microeconometrics with R

Croissant, Yves. CRC Press LLC, 2025

Más información aquí

Resumen:

This book is about doing microeconometrics, defined by Cameron and Trivedi as "the analysis of individual-level data on the economic behavior of individuals or firms using regression methods applied to cross-section and panel data" with R. Microeconometrics became increasingly popular in the last decades, thanks to the availability of many individual data sets and to the development of computer performance. R appeared in the late nineties as a clone of S. It became increasingly popular among statisticians, especially in fields where S was widely used. Twenty years ago, using R for doing econometrics analysis required a lot of programming because a lot of core methods of econometrics were not available in R. Nowadays, most of the basic methods described in the book are available in contributed packages. Moreover, the set of packages called the tidyverse developed by RStudio (now Posit) for all the basic tasks of an applied statistician (importing, tidying, transforming and visualizing data sets) makes the use of R faster and easier. The book uses extensively specialized econometrics packages and the tidyverse, and it seeks to demonstrate that the adoption of R as the primary software for an econometrician is a relevant choice. The first part of the book is devoted to the ordinary least squares estimator. Matrix algebra is progressively introduced in this part, and special attention is paid to the interpretation of the estimated coefficients. The second part goes beyond the basic OLS estimator by testing the hypothesis on which this estimator is based and providing more complex estimators relevant when some of these hypotheses are violated. Finally, the third part of the book presents specific estimators devoted to "special" responses, e.g., count, binomial or duration data. Key Features: Many applications using data sets of recent academic works are developed Testing and estimation procedures using the programming framework of R and specialized packages are presented Two companion packages (micsr and micsr.data), containing respectively functions implementing some estimation and testing procedures not available in other contributed packages and data sets used in the book, are provided.

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Power and sample size in R

Crespi, Catherine M.
Chapman and Hall/CRC., 2025

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Resumen:

Power and Sample Size in R guides the reader through power and sample size calculations for a wide variety of study outcomes and designs and illustrates their implementation in R software. It is designed to be used as a learning tool for students as well as a resource for experienced statisticians and investigators.

The book begins by explaining the process of power calculation step by step at an introductory level and then builds to increasingly complex and varied topics. For each type of study design, the information needed to perform a calculation and the factors that affect power are explained. Concepts are explained with statistical rigor but made accessible through intuition and examples. Practical advice for performing sample size and power calculations for real studies is given throughout.

The book demonstrates calculations in R. It is integrated with the companion R package powertools and also draws on and summarizes the capabilities of other R packages. Only a basic proficiency in R is assumed...

RACTICAL MACHINE
(EARNING WITH R
MACH MICHAEL

THE TIPE

TO THE TIPE

Practical machine learning with R: tutorials and case studies

Lange, Carsten Chapman and Hall/CRC, 2024

Más información aquí

Resumen:

This textbook is a comprehensive guide to machine learning and artificial intelligence tailored for students in business and economics. It takes a hands-on approach to teach machine learning, emphasizing practical applications over complex mathematical concepts. Students are not required to have advanced mathematics knowledge such as matrix algebra or calculus.

The author introduces machine learning algorithms, utilizing the widely used R language for statistical analysis. Each chapter includes examples, case studies, and interactive tutorials to enhance understanding. No prior programming knowledge is needed. The book leverages the tidymodels package, an extension of R, to streamline data processing and model workflows. This package simplifies commands, making the logic of algorithms more accessible by minimizing programming syntax hurdles. The use of tidymodels ensures a unified experience across various machine learning models.

With interactive tutorials that students can download and follow along at their own pace, the book provides a practical approach to apply machine learning algorithms to real-world scenarios...

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Documentos de Investigación de Otros Bancos Centrales



Pricing or panicking? Commercial real estate markets and climate change

Foerster, Kai; Ryan, Ellen; Scheid, Benedikt Frankfurt am Main, Germany: European Systemic Risk Board, 2025. 41 p.: il. -- (Working Paper Series; no. 3059).

Descárgalo aquí



The poor, the rich, and the credit channel of monetary policy

Delis, Manthos; Ferrando, Annalisa; Mulier, Klaas; Ongena, Steven Frankfurt am Main, Germany: European Systemic Risk Board, 2025. 65 p.: il. -- (Working Paper Series; no. 3058).

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The impact of monetary policy and macroprudential policy on corporate lending rates in the Euro area

Herbst, Tobias; Hannes Lang, Jan; Rusnák, Marek Frankfurt am Main, Germany: European Systemic Risk Board, 2025. 34 p.: il. -- (Working Paper Series; no. 3057).

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Expecting job replacement by GenAI: effects on workers' economic outlook and behavior

Aoki, Yusuke; Suk Park, Joon; Takada, Yuya; Takahashi, Koji Basel. Switzerland: Bank for International Settlements, 2025. – 59p. -- (Working Paper; no. 1269.)

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Towards verifiability of total value locked (TVL) in decentralized finance

Saggese, Pietro; Fröwis, Michael; Kitzler, Stefan; Haslhofer, Bernhard; Auer, Raphael

Basel. Switzerland: Bank for International Settlements, 2025. –19 p. -- (Working Paper; no. 1268).

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Collateralized lending in private credit

Aldasoro, Iñaki; Doerr, Sebastian Basel. Switzerland: Bank for International Settlements, 2025. – 40p. -- (Working Paper; no. 1267).

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