

ALEXANDER H. VON HAFFTEN

907-227-0637 | alexanderhvonhafften@gmail.com | github.com/vonhafften | January 2021

RESEARCH INTERESTS: Financial Economics, Macroeconomics, and Industrial Organization

EDUCATION

University of Wisconsin – Madison

Ph.D. in Economics and Finance

Madison, WI

August 2020 – Current

- National Science Foundation Graduate Research Fellow
- Relevant Courses: Macroeconomic Theory (A), Microeconomic Theory (AB), and Econometrics (A)

Lewis & Clark College

Portland, OR

Bachelors of Arts in Economics (with honors) and Computer Science/Mathematics

August 2011 – May 2015

- Magna Cum Laude with GPA 3.84 (cumulative), 3.92 (economics major), 3.91 (computer science/mathematics major)
- Relevant Courses: Linear Algebra (A), Probability and Statistics (A), Discrete Mathematics (B+), Game Theory (A), Econometrics (A), Intermediate Macroeconomic Theory (A), Intermediate Microeconomic Theory (A)
- Dean's Honor List (Fall 2012, Spring 2013, Spring 2014, Fall 2014, Spring 2015)
- President of the Society of Economists in Spring 2014 and Fall 2015
- The Worldly Philosopher Award (the economics department gives this award to the one or two graduating economics majors who made the greatest overall academic and service contribution)
- Phi Beta Kappa (National Liberal Arts Honors Society) and Pi Mu Epsilon (National Mathematics Honors Society)

PROFESSIONAL EXPERIENCE

Washington, DC

Financial Analyst, Research & Statistics Division of the Federal Reserve Board

November 2017 – September 2020

- Worked directly with Diana Hancock (Senior Associate Director) assessing systemic risks of financial institutions
- Led a Basel Committee work stream that surveys banks about the interactions between regulatory requirements
- Supported the Financial Stability Oversight Council on their designations of systemically important nonbanks
- Briefed Chairman Powell and other Federal Reserve policymakers more than a dozen times
- Ad hoc referee for *Atlantic Economic Journal*

Research Assistant, Research & Statistics Division of the Federal Reserve Board

Washington, DC

- Worked directly with Wayne Passmore (Senior Advisor) September 2015 – November 2017
- Co-authored peer-reviewed papers on mortgage design and capital requirements for systemically important banks

SELECTED PUBLICATIONS

The Costs and Benefits of Bank Capital – A Review of the Literature

April 2020

Journal of Risk and Financial Management Vol. 13 (74) with Oliver de Bandt, Diana Hancock, Matías Gutiérrez Girault, Valerio Scalone, Hitoshi Mio, Tord Krogh, Michael Straghan, Arzu Uluc, Simon Firestone, Missaka Warusawitharana, Don Morgan, and Ajay Palvia – doi:10.3390/jrfm13040074

Financing Affordable and Sustainable Homeownership with Fixed-COFI Mortgages

January 2020

Regional Science and Urban Economics Vol. 80 with Wayne Passmore – doi.org/10.1016/j.regsciurbeco.2018.08.002

- Presented at the American Real Estate and Urban Economics Association 2018 National Conference

Assessing Major Country Exposures of U.S. Banks Using 009a Data Reports: A Brexit Case Study

November 2019

Finance and Economics Discussion Series Notes – doi.org/10.17016/2380-7172.2469

Are Basel's Capital Surcharges for Global Systemically Important Banks Too Small?

March 2019

International Journal of Central Banking Vol. 15 (1) with Wayne Passmore – www.ijcb.org/journal/ijcb19q1a3.pdf

TECHNICAL EXPERTISE: R, Matlab, Python, SAS, Stata, LaTeX, Bloomberg Terminal, Linux, Git, Excel

TEACHING EXPERIENCE

Instructor and Teaching Assistant, Howard University

Washington, DC

- Course on data analysis using R for both undergraduate and graduates September 2018 – September 2020
- Lectures and develops pedagogical materials on summary statistics, regression analysis, and data visualization

Economics Tutor, Lewis & Clark College Student Academic Affairs Board

Portland, OR

- Tutored for introductory economics, environmental/natural resource economics, January 2013 – May 2015
game theory, intermediate microeconomic theory, and econometrics courses

OTHER PUBLICATIONS

Survey on the interaction of regulatory instruments: results and analysis

March 2019

Basel Committee Working Paper with Stefan Schmitz, Katharina Steiner, Clément Martin, Oana Toader, Tomoyoshi

Teramura, Mahmut Kutlukaya, Doriana Ruffino, and Irina Barakova – <https://www.bis.org/bcbs/publ/wp35.htm>

GSE Guarantees, Financial Stability, and Home Equity Accumulation

December 2018

Federal Reserve Bank of New York Economic Policy Review with Wayne Passmore –

https://www.newyorkfed.org/research/epr/2018/epr_2018_gse-guarantees_passmore.html

ADDITIONAL EDUCATION

George Washington University

Washington, DC

Non-Degree Student

Fall 2016 and Fall 2019

- Relevant Courses: Real Analysis (A-) and Econometrics (GR; A)

Alaska Pacific University

Anchorage, AK

Early Honors Program - <https://www.alaskapacific.edu/earlyhonors/>

September 2010 – May 2011

- Relevant Course: Multivariate Calculus (A)

CERTIFICATIONS

Insurance Company Analysis

June 2018

Fitch Learning

Wilderness First Responder

September 2019

National Outdoor Leadership School Wilderness Medicine Institute

(May 2012)

PUBLICATIONS AS RESEARCH ASSISTANT

FHA, Fannie Mae, Freddie Mac, and the Great Recession

August 2019

Wayne Passmore and Shane M. Sherlund – *Real Estate Economics*

The FHA and the GSEs as Countercyclical Tools in the Mortgage Markets

December 2018

Wayne Passmore and Shane M. Sherlund – *Federal Reserve Bank of New York Economic Policy Review*

Cost of fund indexed mortgage contracts with government-backed catastrophic insurance (COFI-Cats): A realistic alternative to the 30-year fixed-rate mortgage?

April 2016

Diana Hancock and Wayne Passmore – *Journal of Economics and Business*