

ALEXANDRA PILLER

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Study Center Gerzensee, Foundation of the Swiss National Bank

University of Bern, Department of Economics

EDUCATION

Ph.D. in Economics University of Bern, Switzerland	<i>08/2021 - current</i>
Swiss Program for Beginning Doctoral Students in Economics Study Center Gerzensee, Switzerland	<i>08/2021 - 09/2022</i>
M.Sc. in International and Monetary Economics University of Bern, Switzerland	<i>09/2018 - 05/2020</i>
B.Sc. in Economics University of Bern, Switzerland	<i>09/2017 - 09/2018</i>
B.Sc. HES-SO in Business Administration (trilingual) School of Management Fribourg, Switzerland	<i>09/2013 - 09/2017</i>
Semester Abroad University of Auckland, New Zealand	<i>06/2015 - 12/2015</i>

RESEARCH INTERESTS

Fields: Monetary Economics and Macroeconomics

Methods: Machine Learning, Text Analysis, (Bayesian) Vector Autoregression

RESEARCH PAPERS

Using Natural Language Processing to Identify Monetary Policy Shocks *with Marc Schranz and Larissa Schwaller*

The Phillips Trade-off from a Historical Perspective: A Multi-Country Analysis

OTHER PROJECTS

Comparing the pandemic recession of 2020 to the historical recession experience, Economic Note at the Swiss National Bank with Nina Dorta and Christian Hepenstrick, 2022

The Impact of Permanent and Transitory Shocks on Monetary Aggregates: A Structural VAR Approach, Master Thesis, 2020

PRESENTATIONS

2024: Annual Congress of the Swiss Society of Economics and Statistics (University of Lucerne), Brown Bag Seminar (University of Bern), ESIF Economics and AI+ML Meeting (Cornell University), JME-SNB-Gerzensee Conference on Information Frictions in Macroeconomics (Poster), Research Seminar Sveriges Riksbank

2023: Women in Central Banking (Norges Bank), Alumni Conference (Study Center Gerzensee), Brown Bag Seminar (University of Bern)

POSITIONS

Teaching and Research Assistant Study Center Gerzensee, Switzerland	<i>08/2021 - current</i>
Ph.D. Intern at the Research Department Sveriges Riksbank, Sweden	<i>09/2024 - 11/2024</i>
Intern at Forecast and Analysis International Swiss National Bank	<i>05/2020 - 06/2021</i>
Private Client Advisor (50 - 100 %) Raiffeisen Switzerland	<i>04/2013 - 03/2020</i>

ACADEMIC ACTIVITIES AT THE STUDY CENTER GERZENSEE

Academic events organised:

- JME-SNB-Gerzensee Conference on Information Frictions in Macroeconomics, October 2024
- BIS-CEPR-SCG-SFI Conference on Financial Intermediation, 2024, 2025
- Swiss Winter Conference in Financial Intermediation, April 2023

Teaching assistant:

- Central Bankers Courses on Monetary Policy, Exchange Rates, and Capital Flows, 2025
- Central Bankers Courses on Topics in Empirical Finance, 2023, 2025
- Central Bankers Courses on Financial Stability, 2022
- Homework corrections for B. Honoré (2022, 2023) and J. Moore (2022, 2023)

ADDITIONAL TRAINING

Computation of Heterogeneous Agent Models

by Prof. Dean Corbae, Study Center Gerzensee, Switzerland

Topics in International Macroeconomics and Finance: Macroeconomics of Exchange Rates

by Prof. Oleg Itskhoki, Study Center Gerzensee, Switzerland

Deep Learning: Fundamentals and Applications

by Prof. Damian Borth and Prof. Korbinian Riedhammer, University of St. Gallen, Switzerland

Introduction to Natural Language Processing (NLP)

by Prof. Tobias Hodel, University of Bern, Switzerland

The identification of structural shocks in dynamic models

by Prof. Kenza Benhima and Prof. Jean-Paul Renne, University of Lausanne, Switzerland

SKILLS

Programming: Matlab, Python (Tensorflow, Numpy, Pandas, Scikit-learn), R, Stata
Other software: Git, L^AT_EX, MS Office
Data Provider: Bloomberg, Eikon, Datasteam
Languages: German (native), English (excellent), French (excellent), Spanish (intermediate)
Other Interests: Music (Piccolo, Flute), Sports (Skiing, Hiking, Cycling, Diving), Beekeeping

REFERENCES

Luca Benati (supervisor)
Professor in Economics
University of Bern
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Martin Brown
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Harris Dellas

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