

Kristoffer P. Nimark

Curriculum Vitae, August 2011

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Current positions Researcher, CREI, August 2008 –
Adjunct Professor, Universitat Pompeu Fabra, August 2008 –
Affiliated Professor, Barcelona GSE, August 2008 –
CEPR Researcher, July 2011 -

Education European University Institute, PhD in Economics (Swedish National Research Council Grant), Sept 2001 - Oct 2005.

University of Lund, Sweden, BaSc in Economics 2000, including one year as an exchange student at the University of Newcastle, Australia, 1998.

Previous professional positions Visiting Assistant Professor, Department of Economics, New York University, New York. Spring 2008.

Senior Research Manager, Research Department, Reserve Bank of Australia, Sydney, Australia. January 2007 – August 2008

Senior Research Economist, Research Department, Reserve Bank of Australia, Sydney, Australia. August 2005 – January 2007.

Visiting researcher, CERAS, Paris, France, March-August 2005.

Graduate Research Program, European Central Bank, Frankfurt, Germany, Sept 2004 – Dec 2004.

Visiting researcher, Research Department, Sveriges Riksbank (Central Bank of Sweden), Stockholm, June-Aug, 2002.

Publications in refereed journals *A Medium-Scale Open Economy Model of Australia*, with Jarkko Jaaskela, 2011, ***Economic Record***.

Optimal Monetary Policy with Real Time Signal Extraction from the Bond Market, 2008, ***Journal of Monetary Economics***.

A Structural Model of Australia as a Small Open Economy, 2009, ***Australian Economic Review***.

Dynamic Pricing and Imperfect Common Knowledge, 2008, ***Journal of Monetary Economics***.

Working papers *Dynamic Higher Order Expectations*
Revise & Resubmit ***Econometrica***

Speculative Dynamics in the Term Structure of Interest Rates
Revise & Resubmit ***Review of Economic Studies***

**Working papers
cont.**

Man-bites-dog driven business cycles

Speculation, Expectations and Risk Premia: An Affine Term Structure Framework

with Francisco Barillas (Goizueta Business School, Emory University)

A low dimensional Kalman filter for systems with lagged observables

Understanding bond market reactions to public signals

Combing Multivariate Density Forecasts Using Predictive Criteria (joint with Hugo Gerard), *RDP 2008-2, Reserve Bank of Australia.*

Indicator Accuracy, Monetary Policy and Welfare Earlier version available as Sveriges Riksbank Working Paper Series No 157, 2003.

**Conference
Organisation**

CEPR Conference on Information, Beliefs and Expectations in Macroeconomics, Barcelona, May 20-21 2011

Reserve Bank of Australia Research Workshop on Monetary Policy in Open Economies, December 2007, Sydney.

NCER/CAMA/RBA Macroeconometrics Working Group Meeting, December 2006, Sydney.

11th Australasian Workshop in Macroeconomics, April 2006, Sydney.

Refereeing

American Economic Review, Review of Economic Studies, Journal of Monetary Economics, Economic Journal, Journal of International Economics, European Economic Review, Journal of Economic Dynamics and Control, Economic Record, Journal of Development Economics.

**Conference &
Seminar
Presentations**

2011 European Central Bank, London Business School conference on *Macroeconomics of Incomplete Information: Empirical and Policy Perspectives*, Universidad de Navarra, Federal Reserve Bank of Richmond, UC San Diego, UC Santa Barbara LAEF conference on *Putting information into (or taking it out of) macro economics*, ESSIM 2011, Western Finance Association Annual Meeting (Santa Fe, NM), Banque de France (internal seminar discussant), NBER Summer Institute 2011 (*Dynamic Equilibrium Models*), University of Adelaide, Reserve Bank of Australia, University of Sydney, London School of Economics (scheduled), Duke University (scheduled).

2010 Bank of England, Queen Mary College (University of London), UC Berkeley, Federal Reserve Bank of San Francisco, ESSIM 2010 (discussant), NBER Summer Institute (*Asset Pricing and Empirical and Forecasting Methods for Finance and Macroeconomics*), Central Bank of Hungary, Paris School of Economics, INSEAD.

2009 Econometric Society Winter Meeting, San Francisco, EABCN workshop on *Uncertainty over the Business Cycle*, Sveriges Riskbank, ESSIM 2009, University of Alicante, The XVIII European Workshop on General Equilibrium Theory, SED 2009, IIES (Stockholm University), NORDMAC 2009, University of Amsterdam, EABCN workshop *After the Crisis: A New Agenda for Business Cycle Research* (discussant), Cornell University, Federal Reserve Bank of New York, UPF Finance Lunch.

2008 Bank of Norway. Universitat Pompeu Fabra. New York University. Boston College. Federal Reserve Bank of New York.

2007 Society for Economic Dynamics, Annual Meeting, Prague. Birkbeck College, London. Goethe University Frankfurt. Stern Macro Lunch Seminar (New York University). Australian Workshop on Macroeconomic Dynamics, University of Adelaide. University of New South Wales. University of Technology Sydney.

2006 *Monetary Policy, Uncertainty and the Business Cycle*, Central Reserve Bank of Peru and Centre for Central Banking Studies conference, Lima, Peru. *Monetary Policy and Uncertainty*, Bank of Norway and University of Oslo conference, Oslo, Norway. University of Sydney. University of Adelaide. Discussant, The interface between monetary policy and macro modeling, Reserve Bank of New Zealand conference, Wellington, New Zealand.

2005 CEPR European Summer Symposium for International Macroeconomics (ESSIM), Limassol, Cyprus. Nuffield College, Oxford University, UK. Cambridge University, UK. Birkbeck College, University of London, UK.

2004 European Central Bank, Frankfurt, Germany. Discussant, Sifo Area Conference on Macro, Money and International Finance, Munich, Germany.

2003 Einaudi Foundation, (Bank of Italy), Rome, Italy. Sveriges Riksbank (Central Bank of Sweden).

**Research Grants
etc**

Grant ECO2008-01665, Spanish Ministry of Science and Innovation
2009-2011 PI: Jordi Galí

Grant RYC2009-04224, Spanish Ministry of Science and Innovation
Ramon y Cajal Programme 2009-2014

Grant CSD2006-00016, Spanish Ministry of Science and Innovation
Consolider-Ingenio 2010 PI: José García-Montalvo 2006-2011

Grant 2009SGR1157, Generalitat de Catalunya
Support to Consolidated Research Centres PI: Jordi Galí
2009-2012

Grant 2005SGR-00490, Generalitat de Catalunya
Support to Senior Research Centres PI: Jordi Galí 2005-2009