

Kristoffer P. Nimark

Curriculum Vitae, January 2010

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

Education European University Institute, PhD in Economics (Swedish National
Research Council Grant), Sept 2001 - Oct 2005.
Thesis committee: Giuseppe Bertola (supervisor), Giancarlo Corsetti
(supervisor), Thomas J. Sargent (NYU), Frank Smets (ECB).

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.

Research assistant to Professor Giancarlo Corsetti, European University
Institute, Oct 2003 – Mar 2004.

Publications in refereed journals “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”,
(forthcoming), *Australian Economic Review*

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

**Working papers
etc**

“Speculative Dynamics in the Term Structure of Interest Rates”, mimeo.

“A low dimensional Kalman filter for systems with lagged observables”, mimeo.

“A theory of bond market reactions to public signals”, mimeo.

“Dynamic Higher Order Expectations”, mimeo.

“A Medium-Scale Open Economy Model of Australia”, *Research Discussion Paper 2008-7, Reserve Bank of Australia*.

“Combining Multivariate Density Forecasts Using Predictive Criteria” (joint with Hugo Gerard), *Research Discussion Paper 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**

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

Journal of Monetary Economics, Economic Journal, Journal of International Economics, European Economic Review, Journal of Economic Dynamics and Control, Economic Record

**Conference &
Seminar
Presentations**

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. Bank of Norway.

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 2005SGR-00490, Generalitat de Catalunya, DURSI

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