

KRISTOFFER P. NIMARK

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CURRENT POSITIONS

Cornell University Assistant Professor	2014-
CEPR Research Affiliate	2011-

EDUCATION

European University Institute, Florence, Italy Ph.D. in Economics	2005
Lund University, Sweden B.Sc. in Economics.	2001

PREVIOUS POSITIONS

CREI Assistant Professor	2008-2014
Universitat Pompeu Fabra Adjunct Professor	2008-2014
Barcelona Graduate School of Economics Affiliated Professor	2008-2014
New York University Visiting Assistant Professor	Spring 2008
Reserve Bank of Australia Senior Research Manager	2007-2008
Reserve Bank of Australia Senior Research Economist	2005-2007

PUBLICATIONS

- A Low Dimensional Kalman Filter for Systems with Lagged States in the Measurement Equation**, *Economics Letters*, 2015
- Man-bites-dog Business Cycles**, *American Economic Review*, 2014
- A Medium-Scale Open Economy Model of Australia**, with Jarkko Jaaskela, *Economic Record*, 2011
- Optimal Monetary Policy with Real Time Signal Extraction from the Bond Market**, *Journal of Monetary Economics*, 2008
- A Structural Model of Australia as a Small Open Economy**, *Australian Economic Review*, 2009
- Dynamic Pricing and Imperfect Common Knowledge**, *Journal of Monetary Economics*, 2008

PAPERS UNDER REVIEW

Speculation, Expectations and Risk Premia in the Yield Curve

joint with Francisco Barillas, submitted.

Speculative Dynamics in the Term Structure of Interest Rates

revise & resubmit *Review of Financial Studies*

Dynamic Higher Order Expectations

revise & resubmit *Econometrica*

WORKING PAPERS

Coordination, Beliefs and State-Dependent Media Focus

joint with Stefan Pitschner

Public Information in Populations with Heterogeneous Interests

Indicator Accuracy, Monetary Policy and Welfare

earlier version available as *Sveriges Riksbank Working Paper Series No 157*, 2003

Combining Multivariate Density Forecasts Using Predictive Criteria

joint with Hugo Gerard, *Research Discussion Paper 2008-2*, Reserve Bank of Australia

PROFESSIONAL SERVICE

Berkeley Electronic Press: Journal of Macroeconomics, Associate Editor, 2015 -

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.

Excellence in Refereeing Award 2013, *American Economic Review*.

Excellence in Refereeing Award 2014, *American Economic Review*.

CONFERENCE ORGANIZATION

Society for Economic Dynamics Annual Meeting 2016, Toulouse, France (co-organizer).

Society for Economic Dynamics Annual Meeting 2015, Warsaw, Poland (co-organizer).

2nd EUI Alumni Conference in Macroeconomics, Florence, Italy, September, 2014.

1st EUI Alumni Conference in Macroeconomics, Florence, Italy, October, 2013.

CEPR Conference on Information, Beliefs and Expectations in Macroeconomics, Barcelona, May, 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.

CONFERENCE & SEMINAR PRESENTATIONS

2015 Federal Reserve Bank of Chicago, Cornell-Penn State Macro Conference, Lund University, Stockholm University, Bank of Sweden, Society for Economic Dynamics Annual Meeting, 8th Bank of Portugal Conference on Monetary Economics (discussant), National Bank of Poland.

2014 Cornell University, Duke University, ESSIM 2014, SED 2014.

2013 UC San Diego, Duke University, University of Oxford, Carlos III Madrid, Toulouse Tiger Forum, Barcelona GSE Summer Forum, SED 2013, Nordic Summer Symposium in Macroeconomics, Banco de Portugal, Banque de France.

2012 ASSA 2012, London School of Economics, ECB-FRB International Research Forum on Monetary Policy (discussant), SED 2012, UCL conference New Developments in Macroeconomics, NBER Summer Institute 2012 (Empirical and Forecasting Methods for Finance and Macroeconomics), Minnesota Workshop in Macroeconomic Theory, 6th Nordic Summer Symposium in Macroeconomics, Tilburg University, CERGE-EI (Prague), Bonn University and Uppsala University.

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), Riksbank conference on Beliefs and Business Cycles, ASSET 2011, University of Adelaide, Reserve Bank of Australia, University of Sydney, University of Cambridge, Duke University, Federal Reserve Bank of Atlanta.

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, Rome, Sveriges Riksbank.

RESEARCH GRANTS

As PI:

Grant RYC2009-04224, € 200 000 Spanish Ministry of Science and Innovation Ramon y Cajal Programme 2009-2014.

As part of a group:

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

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