KRISTOFFER P. NIMARK

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CURRENT POSITIONS

Cornell University *2022-*
Associate Professor (with tenure)

EDUCATION

European University Institute, Florence, Italy *2005*
Ph.D. in Economics

Lund University, Sweden *2001*
B.Sc. in Economics.

PREVIOUS POSITIONS

Cornell University *2014-2022*
Assistant Professor

CREI *2008-2014*
Assistant Professor

Universitat Pompeu Fabra *2008-2014*
Adjunct Professor

Barcelona Graduate School of Economics *2008-2014*
Affiliated Professor

New York University *Spring 2008*
Visiting Assistant Professor

Reserve Bank of Australia *2007-2008*
Senior Research Manager

Reserve Bank of Australia *2005-2007*
Senior Research Economist

WORKING PAPERS

The Macroeconomics of Surveillance Capitalism
with Mathieu Taschereau-Dumouchel

Individual and Common Information: Model-free Evidence from Probability Forecasts
with Yizhou Kuang

Attention Costs, Economies of Scale and Markets for Information
with Tommaso Denti

Dynamic Higher Order Expectations

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

PUBLICATIONS

Endogenous Production Networks Under Supply Chain Uncertainty
with Alexandr Kopytov, Bineet Mishra and Mathieu Taschereau-Dumouchel
Econometrica, 2024

Sectoral Media Focus and Aggregate Fluctuations
with Ryan Chahrour and Stefan Pitschner
American Economic Review, 2021

News Media and Delegated Information Choice
with Stefan Pitschner
Journal of Economic Theory, 2019

Inattention and Belief Polarization
with Savi Sundaresan
Journal of Economic Theory, 2019

Speculation and the Bond Market: An Empirical No-arbitrage Framework
with Francisco Barillas
Management Science, 2019

Speculative Dynamics in the Term Structure of Interest Rates
with Francisco Barillas
Review of Financial Studies, 2017

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

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

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

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

PROFESSIONAL SERVICE

Scandinavian Journal of Economics, Editor, 2025 -

European Economic Review, Associate Editor, 2021 - 2024

Berkeley Electronic Press: Journal of Macroeconomics, Associate Editor, 2015 - 2017

REFEREEING

Econometrica, American Economic Review, Review of Economic Studies, Journal of Political Economy, Review of Financial Studies, Journal of Economic Theory, Journal of Monetary Economics, Review of Economics and Statistics, Economic Journal, Journal of the European Economic Association, Journal of Applied Economics, Quantitative Economics, Journal of International Economics, European Economic Review, Journal of Economic Dynamics and Control, Economic Record, Journal of Development Economics, Macroeconomic Dynamics, Journal of Macroeconomics, Australian Economic Review, Economic Inquiry.

Excellence in Refereeing Award 2013, *American Economic Review.*
Excellence in Refereeing Award 2014, *American Economic Review.*

TEACHING

Cornell University
Money and Credit (ECON 4210), undergraduate course, (2014, 2015, 2016, 2017, 2018, 2019, 2020, 2021, 2022, 2023)
Applied Monetary Policy (ECON 4908), undergraduate course, (2017)
Macroeconomics I (ECON 6130), 1st year PhD course, (2017, 2018, 2019, 2020, 2021, 2022)
Tools for Applied Macro/Applied Bayesian Time Series (ECON 7300), 2nd year PhD course, (2015, 2016, 2017, 2021, 2022, 2023)
Introduction to Information Economics (ECON 7335), 2nd year PhD course, (2015, 2016, 2018, 2020, 2021)

Universitat Pompeu Fabra
Econometric Methods II: Time Series, 1st year PhD, (2009, 2010, 2011, 2012, 2013, 2014)
Modelling Information, Learning and Expectations, 2nd year PhD, (2009, 2010, 2011, 2012, 2013, 2014)

New York University
Modelling Information, Learning and Expectations, 2nd year PhD, (Spring 2008)

Barcelona GSE Macroeconometrics Summer School
Bayesian DSGE Models Estimation, 1 week (10h) course, (2014, 2015, 2016, 2017, 2018, 2019, 2021, 2022, 2023)

Short courses
Introduction to Information Economics, Finnish Doctoral Program in Economics, 1 week (20h) (2015)
Introduction to Information Economics, University of Adelaide, 3 weeks (10h) (2011)

CONFERENCE ORGANIZATION

Society for Economic Dynamics Annual Meeting 2017, Edinburgh, UK (program committee).

Society for Economic Dynamics Annual Meeting 2016, Toulouse, France (program committee).

Society for Economic Dynamics Annual Meeting 2015, Warsaw, Poland (program committee).

NYU-Stern Workshop on Information, Uncertainty and Beliefs, New York, March 2017.

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

2024 Université du Québec à Montréal, Hamburg University, Brown University, CREi 30th year Anniversary Conference, UBC Vancouver School of Economics, Vancouver School of Economics (UBC), Sauder School of Business (UBC).

2023 University of Zurich, Bank of Canada, NBER-NSF Conference on Time Series (UQAM, Montreal), First Paris Conference on the Macroeconomics of Expectations (Banque de France-PSE-CEPR), Lisbon Macro Workshop, UC Santa Cruz, Information and Expectations in Macroeconomics Workshop (St Louis Fed), Riksbank (Central bank of Sweden), University of New South Wales, UNSW andd Richmond Fed Sydney conference on Production Networks.

2022 University of North Carolina-Chapel Hill, Duke University, Columbia GSB-Hunter College Media Seminar, Shanghai University of Finance and Economics, 4th EUI Alumni Conference, Barcelona School of Economics Summer Forum, University of Toronto, Banque de France, OECD.

2021 University of Texas Austin, Annual Meeting of the Society for Economic Dynamics, Annual Meeting of the Western Economic Association (session organizer and presenter), Annual Conference of the Money, Macro and Finance Society at Cambridge University, University of Southern California, Yale University.

2020 Annual Meeting of the Econometric Society, San Diego, University of Southern California, Federal Reserve Bank of Chicago, Sao Paulo School of Economics.

2019 Bocconi University, Federal Reserve Bank of Cleveland, NBER Summer Institute 2019, NORMAC 2019, University of Florida and *Euro Area Business Cycle Network Conference on New Approaches for Understanding Business Cycles.*

2018 Indiana University, Goethe University Frankfurt, European Central Bank, Society of Economic Dynamics Annual Meeting 2018, Central Bank of Sweden, Bank of Norway.

2017 IIES at Stockholm University, Uppsala University, Swedish House of Finance at Stockholm School of Economics, Boston College, Barcelona GSE Summer Forum 2017, Society of Economic Dynamics Annual Meeting 2017.

2016 Cornell-Penn State Macro Conference, University of Tokyo, University of Kyoto, Keio University, CERGE-EI, Barcelona GSE Summer Forum 2016.

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, Federal Reserve Bank of San Francisco, New York University.

2014 Cornell University, Duke University, ESSIM 2014, Society for Economic Dynamics Annual Meeting.

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 Zeeland 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