

# Kristoffer P. Nimark

## Curriculum Vitae, January 2014

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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.
- Publications in  
refereed journals**    “Man-bites-dog business cycles”, forthcoming, *American Economic  
Review*  
  
“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*.

<b>Papers under revision</b>	<p>“Speculation, Expectations and Risk Premia in the Yield Curve” (joint with Francisco Barillas), revise &amp; resubmit <i>Journal of Finance</i></p> <p>“Speculative Dynamics in the Term Structure of Interest Rates”, revise &amp; resubmit <i>Review of Financial Studies</i></p> <p>“Dynamic Higher Order Expectations”, revise &amp; resubmit <i>Econometrica</i></p> <p>“Public Signals in Populations with Heterogeneous Interests”</p>
<b>Working papers</b>	<p>“A low dimensional Kalman filter for systems with lagged observables”</p> <p>“Understanding bond market reactions to public signals”</p> <p>“Combing Multivariate Density Forecasts Using Predictive Criteria” (joint with Hugo Gerard), <i>Research Discussion Paper 2008-2, Reserve Bank of Australia</i>.</p> <p>“Indicator Accuracy, Monetary Policy and Welfare” <i>Earlier version available as Sveriges Riksbank Working Paper Series No 157, 2003</i>.</p>
<b>Conference Organisation</b>	<p>EUI Alumni Conference in Macroeconomics, Florence, Italy, October 11-12, 2013.</p> <p>CEPR Conference on Information, Beliefs and Expectations in Macroeconomics, Barcelona, May 20-21 2011</p> <p>Reserve Bank of Australia Research Workshop on Monetary Policy in Open Economies, December 2007, Sydney.</p> <p>NCER/CAMA/RBA Macroeconometrics Working Group Meeting, December 2006, Sydney.</p> <p>11<sup>th</sup> Australasian Workshop in Macroeconomics, April 2006, Sydney.</p>
<b>Refereeing</b>	<p>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.</p>
<b>Conference &amp; Seminar Presentations</b>	<p><b>2013</b> 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.</p> <p><b>2012</b> ASSA 2012, London School of Economics, ECB-FRB <i>International Research Forum on Monetary Policy</i> (discussant), SED 2012, UCL conference <i>New Developments in Macroeconomics</i>, NBER Summer Institute 2012 (<i>Empirical and Forecasting Methods for Finance and Macroeconomics</i>), Minnesota Workshop in Macroeconomic Theory, 6<sup>th</sup> Nordic Summer Symposium in Macroeconomics, Tilburg University, CERGE-EI (Prague), Bonn University and Uppsala University.</p>

**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, (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