MIKKEL PLAGBORG-MØLLER

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Personal Information

Birth year: 1987
Nationality: Denmark (U.S. Permanent Resident)

Current Academic Position

2017–	Assistant Professor, Department of Economics, Princeton University

Past Academic Positions

2019–2020	Visiting Scholar, Department of Economics, NYU
2016–2017	Postdoctoral Fellow, Department of Economics, Harvard University

Education

2010–2016	PhD in Economics, Harvard University Dissertation: "Essays in Macroeconometrics" (main advisor: James H. Stock)
2006–2009	BSc in Mathematics-Economics, University of Copenhagen
2008–2009	Exchange student, College of Arts and Science, New York University

Peer-Reviewed Publications

"Local Projections and VARs Estimate the Same Impulse Responses" (with Christian K. Wolf), *Econometrica*, accepted

"When is Growth at Risk?" (with Lucrezia Reichlin, Giovanni Ricco, and Thomas Hasenzagl), *Brookings Papers on Economic Activity*, forthcoming

"Dominant Currency Paradigm" (with Emine Boz, Camila Casas, Federico J. Díez, Gita Gopinath, and Pierre-Olivier Gourinchas), *American Economic Review* 110(3), 2020, 677–719

"Bayesian Inference on Structural Impulse Response Functions", *Quantitative Economics* 10(1), 2019, 145–184

"Simultaneous Confidence Bands: Theory, Implementation, and an Application to SVARs" (with José Luis Montiel Olea), *Journal of Applied Econometrics* 34(1), 2019, 1–17

"Empirical Evidence on Inflation Expectations in the New Keynesian Phillips Curve" (with Sophocles Mavroeidis and James H. Stock), *Journal of Economic Literature* 52(1), 2014, 124–188

"Consistent factor estimation in dynamic factor models with structural instability" (with Brandon J. Bates, James H. Stock, and Mark W. Watson), *Journal of Econometrics* 177(2), special issue, 2013, 289–304

"A note on proper scoring rules and risk aversion" (with Alex Peysakhovich), *Economics Letters* 117, 2012, 357–361

Other Publications

"Dollar Invoicing and the Heterogeneity of Exchange Rate Pass-Through" (with Emine Boz and Gita Gopinath), *AEA Papers and Proceedings* 109, 2019, 527–532.

"New Calculation of Danmarks Nationalbank's Effective Krone-Rate Index" (with Erik H. Pedersen), *Danmarks Nationalbank Monetary Review*, 2nd Quarter 2010, 139–144

Working Papers

"Full-Information Estimation of Heterogeneous Agent Models Using Macro and Micro Data" (with Laura Liu)

"Instrumental Variable Identification of Dynamic Variance Decompositions" (with Christian K. Wolf)

"Local Projection Inference is Simpler and More Robust Than You Think" (with José Luis Montiel Olea)

"Robust Empirical Bayes Confidence Intervals" (with Timothy B. Armstrong and Michal Kolesár)

"Standard Errors for Calibrated Parameters" (with Matthew D. Cocci)

Awards and Grants

2020–2023	William G. Bowen Presidential University Preceptorship, Princeton
2019–2022	National Science Foundation, project title "Econometric Methods for Exploiting New Data in Macroeconomics" (SES-1851665), $208,980
2018	Excellence in Refereeing Award, *American Economic Review*
2013–2017	Certificate of Distinction in Teaching, Harvard University (awarded five times)

Professional Activities

2020	World Congress of the Econometric Society, Program Committee
2019–	Federal Reserve Bank of Philadelphia, Visiting Scholar
2019	(EC)^2, Program Committee
2018–2019	European Meeting of the Econometric Society, Program Committee
2016–2018	Danish Academic Economists in North America, Board Member

Referee Service

American Economic Journal: Macroeconomics, American Economic Review, Econometrica, Econometric Theory, Journal of the American Statistical Association, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of Monetary Economics, Quantitative Economics, Quarterly Journal of Economics, Review of Economics and Statistics, Review of Economic Studies, National Science Foundation

Teaching Experience

(only showing most recent version of each course)

Fall 2020	*Econometrics: A Mathematical Approach* (undergrad), Princeton

Spring 2020	*Topics in Economics: Recent Advances in Time Series* (graduate), NYU
Spring 2019	*Advanced Econometrics: Time Series Models* (graduate), Princeton
Spring 2019	*Econometric Theory II* (graduate), Princeton
Fall 2016	*Econometric Methods* (graduate), Harvard

Mentions in Popular Press

"Global trade's dependence on dollars lessens its benefits", *The Economist*, 08/29/2020
"Most, but not all, emerging markets have overcome high inflation", *The Economist*, 10/12/2019
"The global economy is on a knife-edge", *The Economist*, 06/27/2019
"Bills, bills, bills", *The Economist*, 03/03/2018

Conference Presentations

2020–2021	Korean Economic Review International Conference
	World Congress of the Econometric Society
2019–2020	CEME Conference for Young Econometricians (UCLA)
	(EC)^2 Conference (Oxford)
	Econometric Society North American Winter Meeting
	Gary Chamberlain Online Seminar in Econometrics
	Greater New York Metro Area Econometrics Colloquium (UPenn)
	NBER Summer Institute, Forecasting and Empirical Methods
2018–2019	AEA annual meeting
	Cemmap conference on "Advances in Econometrics" (UCL)
	Econometric Society North American Summer Meeting
	Econometric Society North American Winter Meeting
	"Workshop in Structural VAR models" (Queen Mary)
	USC Dornsife INET conference on "Panel Data Forecasting"
2017–2018	AEA annual meeting
	BOG-NYFED conference on "Developments in Empirical Macroeconomics"
	Duke Macro Jamboree
	Greater New York Metro Area Econometrics Colloquium (Brown)
	NBER International Finance and Macroeconomics Spring meeting
	NBER workshop on "Capital Flows, Currency Wars and Monetary Policy"
2016–2017	Computing in Economics and Finance conference
	NBER-NSF Time Series conference
	Society for Economic Dynamics conference
	NBER Summer Institute, Forecasting and Empirical Methods
	Workshop on "New Approaches to the Identification of Macro Models" (Oxford)

Conference Discussions

2019–2020	Workshop on "Methods and Applications for DSGE Models" (Philadelphia Fed)
2018–2019	5th Annual Macroprudential Conference (Bundesbank)
2017–2018	Workshop on "Methods and Applications for DSGE Models" (Philadelphia Fed)

Invited Talks

2020–2021	Singapore Management University/National University of Singapore
2019–2020	Chicago Fed, Cleveland Fed, Dallas Fed, Georgetown, Indiana, NYU, NYU Stern, Oxford, Philadelphia Fed, San Francisco Fed, USC
2018–2019	Chicago, Harvard/MIT, Maryland, Queen's U, UPenn, Vanderbilt, Warwick

2017–2018	BC, CEMFI, Northwestern, NY Fed (Research and Statistics), Philadelphia Fed, U Copenhagen, UPF, UWM
2016–2017	Brown, BU, Federal Reserve Board (International Finance), NY Fed (Research and Statistics), Penn State, Seoul National, U Chicago, UIUC, Yale
2015–2016	Chicago Booth, Columbia, Harvard Kennedy School, MIT, Princeton, U of Cambridge, UCL, UPenn

Supervision of PhD Student Dissertations

2020	Christian K. Wolf (committee member)

Updated October 12, 2020