MIKKEL PLAGBORG-MØLLER

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Personal Information

Birth year: 1987
Nationality: Denmark

Academic Positions

2017–	Assistant Professor, Department of Economics, Princeton University
2016–2017	Postdoctoral Fellow, Department of Economics, Harvard University

Education

2010–2016	PhD in Economics, Harvard University
2006–2009	BSc in Mathematics-Economics, University of Copenhagen
2008–2009	Exchange student, College of Arts and Science, New York University

Teaching Experience

(most recent version of each course)

Spring 2019	*Advanced Econometrics: Time Series Models* (graduate), Princeton
Spring 2019	*Econometric Theory II* (graduate), Princeton
Fall 2018	*Econometrics: A Mathematical Approach* (undergrad), Princeton
Fall 2016	*Econometric Methods* (graduate), Harvard

Other Positions

2018	European Meeting of the Econometric Society, Program Committee
2016–2018	Danish Academic Economists in North America, Board Member

Conference Presentations

2018–2019	AEA annual meeting
	Cemmap conference on “Advances in Econometrics”
	Econometric Society North American Winter Meeting
2017–2018	AEA annual meeting
	BOG-NYFED conference on “Developments in Empirical Macroeconomics”
	Duke Macro Jamboree
	Greater New York Metro Area Econometrics Colloquium
	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 Macroeconomic Models” (U of Oxford)

Conference Discussions

2017–2018	Workshop on "Methods and Applications for DSGE Models" (Philadelphia Fed)

Invited Talks

2018–2019	Harvard/MIT, Queen's U, UPenn
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

Referee Service

American Economic Review, Econometrica, Econometric Theory, Journal of Econometrics, Journal of Monetary Economics, National Science Foundation, Quarterly Journal of Economics, Review of Economics and Statistics, Review of Economic Studies

Awards and Grants

2013–2017	Certificate of Distinction in Teaching, Harvard University (awarded five times)
2013	International Research Grant, Harvard University Department of Economics
2009	"Excellence in Macroeconomics" award, NYU GSAS

Popular Press

"Bills, bills, bills", *The Economist*, 03/03/2018 (based on "Global Trade and the Dollar")

Peer-Reviewed Publications

"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

"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

"Dollar Invoicing and the Heterogeneity of Exchange Rate Pass-Through" (with Emine Boz and Gita Gopinath), submitted to *AEA Papers & Proceedings*

"Dominant Currency Paradigm" (with Emine Boz, Camila Casas, Federico J. Díez, Gita Gopinath, and Pierre-Olivier Gourinchas), based partly on previous paper "Global Trade and the Dollar"

"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 Projections and VARs Estimate the Same Impulse Responses" (with Christian K. Wolf)

Research in Progress

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

Updated February 11, 2019