

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 and Research Fields

Primary field: Econometrics
Secondary fields: International Macroeconomics, Monetary Economics

Teaching Experience

Spring 2018 *Econometrics: A Mathematical Approach* (undergrad), Princeton
Fall 2017 *Advanced Econometrics: Time Series Models* (graduate), Princeton
Fall 2016 *Econometric Methods* (graduate), Harvard

Other Positions

2016–2018 Danish Academic Economists in North America, Board Member
2012–2015 National Bureau of Economic Research, Research Assistant, Prof. Gita Gopinath
2011–2012 National Bureau of Economic Research, Research Assistant, Prof. James H. Stock
2009–2010 Danmarks Nationalbank (Central Bank of Denmark), Student Assistant
2009–2010 University of Copenhagen, Research Assistant, Prof. Peter Norman Sørensen

Conference Presentations

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

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”, accepted for publication in *Quantitative Economics*, 2018.

“Simultaneous Confidence Bands: Theory, Implementation, and an Application to SVARs” (with José Luis Montiel Olea), accepted for publication in *Journal of Applied Econometrics*, 2018.

“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), 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

“Estimation of Smooth Impulse Responses”

“Global Trade and the Dollar” (with Emine Boz and Gita Gopinath), National Bureau of Economic Research Working Paper No. 23988

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

Updated August 8, 2018