



NBER Summer Institute (Forecasting and Empirical Methods)  
Workshop on “New Approaches to the Identification of Macro Models” (Oxford)

### **Conference Discussions**

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

### **Invited Talks**

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

### **Referee Service**

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

### **Awards and Grants**

2018 Excellence in Refereeing Award, *American Economic Review*  
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

### **Mentions in Popular Press**

“Bills, bills, bills”, *The Economist*, 03/03/2018  
“The global economy is on a knife-edge”, *The Economist*, 06/27/2019

### **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**

“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**

“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)

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

*Updated July 2, 2019*