# MIKKEL PLAGBORG-MØLLER

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

## Current Academic Position
2023–          Associate Professor, Department of Economics, Princeton University

## Past Academic Positions
2017–2023      Assistant Professor, Department of Economics, Princeton University
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
"Full-Information Estimation of Heterogeneous Agent Models Using Macro and Micro Data" (with Laura Liu), *Quantitative Economics* 14(1), 2023, 1–35

"Robust Empirical Bayes Confidence Intervals" (with Timothy B. Armstrong and Michal Kolesár), *Econometrica* 90(6), 2022, 2567–2602

"Discussion of 'Narrative Restrictions and Proxies' by Raffaella Giacomini, Toru Kitagawa, and Matthew Read", *Journal of Business & Economic Statistics* 40(4), 2022, 1434–1437

"Instrumental Variable Identification of Dynamic Variance Decompositions" (with Christian K. Wolf), *Journal of Political Economy* 130(8), 2022, 2164–2202

"Local Projection Inference is Simpler and More Robust Than You Think" (with José Luis Montiel Olea), *Econometrica* 89(4), 2021, 1789–1823

"Local Projections and VARs Estimate the Same Impulse Responses" (with Christian K. Wolf), *Econometrica* 89(2), 2021, 955–980

"When is Growth at Risk?" (with Lucrezia Reichlin, Giovanni Ricco, and Thomas Hasenzagl), *Brookings Papers on Economic Activity* Spring 2020, 167–229

"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**
"SVAR Identification From Higher Moments: Has the Simultaneous Causality Problem Been Solved?" (with José Luis Montiel Olea and Eric Qian), *AEA Papers and Proceedings* 112, 2022, 481–485

"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**
"Local Projections vs. VARs: Lessons From Thousands of DGPs" (with Dake Li and Christian K. Wolf)

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

**Awards and Grants**

| | |
|---|---|
| 2023–2025 | Alfred P. Sloan Research Fellowship, $75,000 |
| 2023–2028 | National Science Foundation CAREER Program, project title "Inference on Macroeconomic Heterogeneity" (SES-2238049), $406,015 |
| 2021 | Excellence in Reviewing Award, *American Economic Journal: Macroeconomics* |
| 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

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|---|---|
| 2022– | Associate Editor, *Journal of Econometric Methods* |
| 2021– | Foreign Editor, *Review of Economic Studies* |
| 2021– | Associate Editor, *Journal of Business & Economic Statistics* |
| 2019–2022 | Visiting Scholar, Federal Reserve Bank of Philadelphia |
| 2022 | Scientific Program Committee, CFE Conference |
| 2021–2022 | Program Committee, European Meeting of the Econometric Society |
| 2021 | Program Committee, N. American Summer Meeting of the Econometric Society |
| 2020 | Program Committee, World Congress of the Econometric Society |
| 2019 | Program Committee, (EC)^2 |
| 2018–2019 | Program Committee, European Meeting of the Econometric Society |
| 2016–2018 | Board Member, Danish Academic Economists in North America |

## Teaching Experience

(only showing most recent version of each course)

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|---|---|
| Spring 2023 | *Advanced Econometrics: Nonlinear Models* (graduate), Princeton |
| Fall 2022 | *Advanced Econometrics: Time Series Models* (graduate), Princeton |
| Fall 2022 | *Econometrics: A Mathematical Approach* (undergrad), Princeton |
| Spring 2022 | *Econometric Theory II* (graduate), Princeton |
| Spring 2020 | *Topics in Economics: Recent Advances in Time Series* (graduate), NYU |
| Fall 2016 | *Econometric Methods* (graduate), Harvard |

## Conference Presentations

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|---|---|
| 2022–2023 | AEA Annual Meeting |
| | Cemmap/SNU Workshop on "Advances in Econometrics" |
| | Computational and Financial Econometrics Conference |
| | Penn State-Cornell Conference on Econometrics and IO |
| 2021–2022 | AEA Annual Meeting |
| | Computational and Financial Econometrics Conference |
| | Econometric Society European Summer Meeting |
| | NBER-NSF Time Series Conference |
| | SH3 Conference in Econometrics |
| | Society for Economic Dynamics Annual Meeting |
| 2020–2021 | Computational and Financial Econometrics Conference |
| | Econometric Society North American Summer Meeting |
| | Econometric Society North American Winter Meeting |
| | International Association for Applied Econometrics Annual Conference |
| | Korean Economic Review International Conference |
| | World Congress of the Econometric Society |
| 2019–2020 | CEME Conference for Young Econometricians |
| | (EC)^2 Conference |
| | Econometric Society North American Winter Meeting |
| | Gary Chamberlain Online Seminar in Econometrics |
| | Greater New York Metro Area Econometrics Colloquium |
| | 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
NBER International Finance and Macroeconomics Spring Meeting
NBER workshop on "Capital Flows, Currency Wars and Monetary Policy"
2016–2017    Computational and Financial Econometrics Conference
NBER-NSF Time Series Conference
Society for Economic Dynamics Annual Meeting
NBER Summer Institute, Forecasting and Empirical Methods
Workshop on "New Approaches to the Identification of Macro Models" (Oxford)

## Conference Discussions
2021–2022    NBER International Finance and Macroeconomics Spring Meeting
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
2022–2023    Amazon, Bank of Italy, Lehigh, NY Fed, Philadelphia Fed, UCSD, Virtual Time Series Seminar
2021–2022    Bundesbank, Cambridge, ITAM, LBS, MIT, Montreal, NYU, Penn State, Philadelphia Fed, Seoul National, U of Houston
2020–2021    Aarhus, Bocconi, CEMFI, Duke, Philadelphia Fed, Pittsburgh, SEACEN, 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, Philadelphia Fed, U Copenhagen, UPF, UWM
2016–2017    Brown, BU, Federal Reserve Board, NY Fed, 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
2022         Dake Li (committee member)
2020         Christian K. Wolf (committee member)