

Nikolay Iskrev

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Education

University of Michigan
Ph.D. Economics

Ann Arbor, MI
2008 (*expected*)

Central European University
M.A. Economics

Budapest, Hungary
2000

Research and Teaching Fields

Macroeconometrics, Macroeconomics, Time Series, Econometrics

Dissertation

Dissertation Title: Essays on Identification and Estimation of DSGE models

Chapter 3. *How Much do We Learn From the Estimation of DSGE Models? - A Case Study of Identification Issues in a New Keynesian Business Cycle Model (Job Market Paper)*

Chapter 1. *Identification and Estimation of DSGE models - An Integrated Approach*

Chapter 2. *Evaluating the Information Matrix in Linearized DSGE Models*

Chapter 4. *Productivity Shocks in RBC Models - A Structural Investigation*

Publications

”Evaluating the Information Matrix in Linearized DSGE Models”, forthcoming in *Economic Letters*.

Research in Progress

Identification and Limited Information Estimation of Forward-looking Relationships

On the Identification of the New Keynesian Phillips Curve

A Structural State Space Approach for Evaluation of DSGE Models

Research Experience

September–December 2006, Board of Governors of the Federal Reserve System Dissertation Intern

2004–2005, Ross Business School, University of Michigan Did empirical work for a project studying the effects of foreign ownership on firms productivity in transition economies.

2003–2004, William Davidson Institute Participated in preparing quarterly economic forecasts for the transition economies of Central and Eastern Europe.

Teaching Experience

2002–Present, Department of Economics, University of Michigan Instructor for undergraduate courses in Financial Economics, Statistics and Game Theory.

Winter 2007, Law School, University of Michigan Tutor for a Corporate Finance class

Fall 2006, Ross Business School, University of Michigan Grader for a Real Estate Finance and Investment class

Academic Presentations

Third Dynare Conference, September, 2007

Workshop on Methods and Applications for DSGE Models (Cleveland Fed), October 2007

Skills

Operating Systems: Windows XP, Unix

Software: MS Office

Stat/Math Packages: MATLAB, GAUSS, STATA

Languages: fluent in English, Bulgarian (native speaker), intermediate Russian

Personal

Citizenship: Bulgarian

Visa Status: F-1

References

Professor Serena Ng
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Professor Fred Feinberg
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