Nikolay Iskrev

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EDUCATION

Ph.D.   University of Michigan, Ann Arbor, 2008

M.A.   Central European University, Budapest, 2000

EMPLOYMENT

2008 –   Banco de Portugal, Economist, Economic Research Department

RESEARCH

Transparency in structural estimation, Parameter and latent variables identification, Frequency domain identification and estimation

PUBLICATIONS

Articles in Peer-Reviewed Journals

2022   Brinca, P, Iskrev N., Loria F "On identification issues in business cycle accounting models" *Essays in Honour of Fabio Canova*. doi:10.1108/S0731-90532022000044A004/full/html

2022   Iskrev, N. "On the Sources of Information in the Moment Structure of Dynamic Macroeconomic Models" *Journal of Business & Economic Statistics*. doi:10.1080/07350015.2020.1803079

2019   Iskrev, N. "On the sources of information about latent variables in DSGE models." *European Economic Review*. doi:10.1016/j.euroecorev.2019.07.012

2019   Iskrev, N. "What to expect when you're calibrating: measuring the effect of calibration on the estimation of macroeconomic models." *Journal of Economic Dynamic and Control*. doi:10.1016/j.jedc.2018.12.002

2019   Gelain P., Iskrev N., Lansing K., Mendicino C. " Inflation Dynamics and Adaptive Expectations in an Estimated DSGE Model." *Journal of Macroeconomics* doi:10.1016/j.jmacro.2018.12.002

2017   Gomes S., Iskrev N., Mendicino C. " Monetary policy shocks: We got news!" *Journal of Economic Dynamics and Control* doi:10.1016/j.jedc.2016.10.010

2010   Iskrev, N. "Local identification in DSGE models." *Journal of Monetary Economics* doi:10.1016/j.jmoneco.2009.12.007

2008 Iskrev, N. "Evaluating the Information matrix in linearized DSGE models" *Economic Letters* Vol 99 (3).

Journal Article Manuscripts Under Review

2023 Iskrev N. "Spectral decomposition of the information about latent variables in dynamic macroeconomic models"

Unpublished Working Papers

2018 Iskrev N. "Are asset price data informative about news shocks? A DSGE perspective"*Banco de Portugal*

2018 Iskrev "Calibration and the estimation of macroeconomic models" *Banco de Portugal*

2016 Iskrev N., Ritto, J., "Choosing the variables to estimate singular DSGE models: Comment" *Dynare*

2010 Iskrev N. "Evaluating the strength of identification in DSGE models. An a priori approach" *Banco de Portugal*

Policy work

2021 Iskrev N., Ribeiro P., Gomes S., 2021 "Euro area inflation expectations during the COVID-19 pandemic" *article, Banco de Portugal Economic Studies*

2021 Soares C., Iskrev N., Lourenço R., "Indicators of monetary policy stance and financial conditions: an overview" *article, Banco de Portugal Economic Studies*

2021 Iskrev N. et.al "Inflation expectations and their role in Eurosystem forecasting" *Occasional Paper, European Central Bank*

2019 Garcia J., Iskrev N. "Inflation expectations in the Survey of Professional Forecasters: An exploratory analysis" *article, Banco de Portugal Economic Studies*

2018 Iskrev N. "Term premia dynamics in the US and Euro Area: who is leading whom?" *article, Banco de Portugal Economic Studies*

2018 Iskrev N. et.al "Real and financial cycles in EU countries - Stylised facts and modelling implications?" *Occasional Paper, European Central Bank*

2013 Iskrev N. "Business cycle accounting for Portugal" *Banco de Portugal Economic Studies*

2010 Iskrev N. "Parameter identification in Dynamic Economic models" *Banco de Portugal Economic Studies*

CONFERENCE PRESENTATIONS

2023 European Economic Association; Econometric Society (European meeting); International Association for Applied Econometrics; Computing in Economics and Finance; ERMAS

PEER REVIEWER

The European Economic Review

Quantitative Economics
Economic Journal
Journal of Monetary Economics
Econometrica
Journal of Applied Econometrics
Journal of Economic Dynamics and Control
Journal of Business & Economic Statistics
Journal of Money, Credit, and Banking
Macroeconomic Dynamics
The B.E. Journal of Macroeconomics

PROFESSIONAL AFFILIATIONS

Econometric Society, European Economic Association

SKILLS AND METHODS

Statistical and Computational Methods

MATLAB, Python.

Languages

English, Portuguese, Bulgarian.

Updated July 2023