Nikolay Iskrev

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Education

University of Michigan

Ph.D. in Economics, 2001-2008

Central European University

M.A. in Economics, 1998-2000

University of Economics - Varna

Licenciatura in Economics, 1994-1998

Professional experience

Banco de Portugal

Economist, Economics and Research Department, since 2008

Research interests

Econometrics; Macroeconomics.

Refereed publications

"Evaluating the Information Matrix in Linearized DSGE Models", *Economics Letters*, Vol. 99(3), June 2008, pp.607-610

"Local identification in DSGE models", *Journal of Monetary Economics*, Vol. 57(2), March 2010, pp.189-202

Working papers and Work in progress

"Are asset price data informative about news shocks? A DSGE perspective", September 2016

"Monetary Policy Shocks: We got News!" (with Sandra Gomes and Caterina Mendicino), August 2016

"On Identification Issues in Business Cycle Accounting Models" (with Pedro Brinca and Francesca Loria), August 2016

"Temporal Aggregation and Loss of Information in Dynamic Models", July 2016

"Choosing the variables to estimate singular DSGE models: Comment" (with João Ritto), July 2016

"Identification analysis of DSGE models", September 2014

"On the distribution of information in the moment structure of DSGE models", August 2014

"What's News in Business Cycles?: Comment", August 2015

Other activities

Referee for Econometrica, Journal of Business and Economic Statistics, Journal of Monetary Economics, Economic Journal, Journal of Economic Dynamics and Control, Journal of Money, Credit, and Banking, Econometric Reviews, Journal of Applied Econometrics, Quantitative Economics, The B.E. Journal of Macroeconomics, International Journal of Central Banking