

Curriculum Vitae
Marianne Nessén
January 2012

Nationality: Swedish
Date of birth: September 14, 1962
Marital status: Married, two children

Education/degrees

“Docent” title (Associate Professor), Stockholm School of Economics, March 2004.

Ph.D. in economics, Stockholm School of Economics, November 1994. Dissertation: *“Essays on Exchange Rates and International Finance”*.

Licentiate degree, Stockholm School of Economics, March 1992.

Ph.D. studies in economics and finance, Department of Economics and William E. Simon School of Business Administration, University of Rochester, New York. Fall term 1988 - Spring term 1989.

Ph.D. studies in economics and finance; Stockholm School of Economics and University of Stockholm, from September 1986.

Master of Business Administration (with emphasis on economics); Stockholm School of Economics, December 1985.

Current and previous positions

Deputy Director, Monetary Policy Department, Sveriges Riksbank, from April 2007. (Responsible for three units: Market Operations and Analysis, Applied Economic Research and Economic Policy Analysis.)

Head of Division, Financial Markets Analysis, Monetary Policy Department, Sveriges Riksbank, September 2006 – April 2007.

Head of Division, Modelling Division, Monetary Policy Department, Sveriges Riksbank, October 2003 to August 2006.

Senior advisor, Monetary Policy Department, Sveriges Riksbank, February 2002 to September 2003.

Researcher at Sveriges Riksbank, Research Department, August 1997 to January 2002.

Other professional activities

BIS Markets Committee, Sveriges Riksbank representative, from September 2007.

Publications in refereed journals

"Monetary Policy in an Estimated Open Economy Model with Imperfect Pass-Through" *International Journal of Finance and Economics*, 14:301 – 333, 2009 (with Jesper Lindé and Ulf Söderström).

"Inflation, Exchange Rates and PPP in a Multivariate Panel Cointegration Model", *Econometrics Journal*, 11(1), 2008, 58-79 (with Tor Jacobson, Johan Lyhagen, Rolf Larsson).

"Average Inflation Targeting" *Journal of Money, Credit and Banking*, 37(5), 2005, 837 - 864 (with David Vestin).

"Examining World-Wide Purchasing Power Parity", *Empirical Economics*, 29(3), 2004, 463-76 (with Tor Jacobson).

"Targeting inflation over the short, medium and long term", *Journal of Macroeconomics* 24(3), 2002, 313-329.

"Core Inflation and Monetary Policy", *International Finance* 4 (3), 2001, 401-439 (with Ulf Söderström).

"Exchange Rate Expectations, the Forward Exchange Rate Bias and Risk Premia in Target Zones." *Open Economies Review* 8(2), 1997. Awarded first prize in "The Fourth Annual OER Essay Award".

"Common Trends in Prices and Exchange Rates. Tests of Long-Run Purchasing Power Parity", *Empirical Economics* 21 (3), 1996, 381 - 400.

Working papers:

"International Portfolio Diversification and the Foreign Exchange Risk Premium." Department of Finance Working Paper no. 64, Stockholm School of Economics, December 1994.

"Den svenska kronans anknytning till ecun. En teknisk förklaring och en jämförelse med den gamla valutakorgen." (in Swedish) (The tying of the Swedish krona to the ecu. A technical explanation and a comparison with the old currency basket.) EFI Research Paper 6465, February 1992.

Other publications

"Different ways of conducting inflation targeting – theory and practice", *Sveriges Riksbank Quarterly Review* 4, 1999, 13-42 (with Mikael Apel, Ulf Söderström and Anders Vredin).

"The new Swedish ecu basket" *Skandinaviska Enskilda Banken Quarterly Review*, no. 1-2/1992.

"Are Capital Flows Destabilizing?" *Skandinaviska Enskilda Banken Quarterly Review*, 4/1986 (with Viveka Hirdman and Anders Vredin).

Teaching experience

Advanced undergraduate course, International Financial Markets (literature: Sercu & Uppal, *International Financial Markets and the Firm*), Spring term 1997, Stockholm School of Economics.

Undergraduate course in international economics (literature: Krugman & Obstfeld, *International Economics*), Spring term 1997, Stockholm School of Economics.

Advanced undergraduate course, International Financial Markets (literature: Eiteman, Stonehill & Moffett, *Multinational Business*), Fall term 1995, Stockholm School of Economics.

Advanced undergraduate course, International Financial Markets (literature: Levi, *International Finance*), Spring term 1995, Stockholm School of Economics.

Advanced undergraduate course in international economics (literature: Krugman & Obstfeld, *International Economics*), Fall term 1994, Stockholm School of Economics.

Conference presentations

European Economic Association Meeting 1992, 1998, 2001, 2004
Econometric Society European Meeting 1992, 1993, 1999, 2001
Society for Economic Dynamics, 2001

Other academic activities

Member of grading committee (Sven Skallsjö's dissertation at the Stockholm School of Economics, "Essays on Term Structure and Monetary Policy"), March 2004

Second faculty opponent at Ph.D. defence (Kai Leitemo, *Inflation Targeting and Monetary Policy*), University of Oslo, May 2001.

Faculty opponent at final seminar (Ulf Luthman), Uppsala University, November 1998.