

# Curriculum Vitae

Kristian Jönsson

## **Positions**

2018 – Deputy Head of Department, Sveriges riksbank, Financial Stability Department

2023-2024 Deputy Head of Department, Sveriges riksbank, Payments Department

2017-2018 Head of Division, National Institute of Economic Research, GDP Analysis division

2015-2017 Economist, National Institute of Economic Research, Macroeconomic Research and Simulation division

2011-2015 Advisor, Sveriges riksbank, Financial Stability Department, Stability and Macroprudential Analysis division

2010-2011 Senior Economist, Sveriges riksbank, Financial Stability Department, Macroprudential Division

2010 Special Adviser, Ministry of Finance

2009-2010 Desk officer, Ministry of Finance, Economics Department, Forecasting Division

2007-2009 Economist, National Institute of Economic, Macroeconomic Research and Simulation division

## **Degrees and appointments**

Associate Professor, Economics, 2013

PhD, Economics, 2005

Licentiate, Economics, 2004

Masters degree, Economics, Macroeconomics, 2003

Bachelors degree, Business administration, Accounting, 2003

## **Certifications and courses**

Security Strategic Planning, Policy, and Leadership – Cyber security course with a strategic and leadership perspective, covering aspects to enable formulation and implementation of cyber security strategies and cyber security policies

GIAC Strategic Planning, Policy, and Leadership – Certification relating to the course "Security Strategic Planning, Policy, and Leadership"

Google Cyber Security Certificate

IBM Data Science Professional Certificate

## **Publications**

### Monographs

Essays on Fiscal Policy, Private Consumption, and Non-stationary Panel Data, 2005, Lund Economic Studies Nr 125, PhD thesis.

### Articles in refereed journals

Bootstrap Aggregation Accuracy Gains in Nearest-Neighbor Nowcasting of Swedish Gross Domestic Product, 2021, *Applied AI Letters*, Vol. 2, Issue 2.

Machine Learning and Nowcasts of Swedish GDP, *Journal of Business Cycle Research*, 2020, Vol. 16, No. 2, pp. 123-134.

Cyclical Dynamics and Trend/Cycle Definitions: Comparing the HP and Hamilton Filters, *Journal of Business Cycle Research*, 2020, Vol. 16, No. 2, pp. 151-162.

Real-time US GDP gap properties using Hamilton's regression-based filter, *Empirical Economics*, 2018, Vol. 59, No. 1, pp. 307-314.

Restricted Hodrick–Prescott Filtering in a State-Space Framework, *Empirical Economics*, 2017, Vol. 53, Issue 3, pp. 1243-1251.

A Robust Test for Multivariate Normality, *Economics Letters*, 2011, Vol 113, Issue 2, pp. 199-201.

Testing Stationarity in Small and Medium-Sized Samples when Disturbances are Serially Correlated, *Oxford Bulletin of Economics and Statistics*, 2011, Vol 73, Issue 5, pp. 669-690.

Time-Specific Disturbances in a Panel Stationarity Test, *Applied Economics*, 2011, Vol. 43, No. 7, pp. 845-853.

Trend Extraction with a Judgement-Augmented Hodrick-Prescott Filter, *Empirical Economics*, 2010, Vol. 39, No. 3, pp. 703-711.

Choosing Between Panel Data Stationarity Tests, *Economics Bulletin*, 2008, Vol. 3, No. 25 pp. 1-8.

The Accuracy of Normal Approximation in a Heterogeneous Panel Data Unit Root Test, *Statistical Papers*, 2008, Vol. 49, No. 3, pp. 565-579.

Finite-Sample Distribution of a Recursively Mean-Adjusted Panel Data Unit Root Test, *Journal of Statistical Computation and Simulation*, 2007, Vol 77, Issue 4, pp. 293-303.

Fiscal Policy Regimes and Household Consumption, *Journal of Public Policy*, 2007, Vol 27, pp. 183-214.

Time-Specific Disturbances and Cross-Sectional Dependency in a Small-Sample Heterogeneous Panel Data Unit Root Test, *Applied Economics*, 2006, Vol 38, pp. 1309-1317.

Using Panel Data to Increase the Power of Modified Unit Root Tests in the Presence of Structural Breaks, *Applied Mathematics and Computation*, 2005, Vol 171, pp. 832-842.

Cross-Sectional and Serial Correlation in a Small-Sample Homogeneous Panel Data Unit Root Test. *Applied Economics Letters*, 2005, Vol 12, pp. 899-905.

Cross-Sectional Dependency and Size Distortion in a Small-Sample Homogeneous Panel Data Unit Root Test. *Oxford Bulletin of Economics and Statistics*, 2005, Vol 67, nr 3, pp. 369-392.

### Working papers

In Search of a Method for Measuring the Output Gap of the Swedish Economy, 2010, Working Paper 115, National Institute of Economic Research, joint with Göran Hjelm.

Finite-Sample Stability of the KPSS Test. Working Paper 2006:23, Lund University.

Testing for Stationarity in Panel Data when Errors are Serially Correlated. Finite-Sample Results. Working Paper 2005:16, Lund University.

Effective Consumption and Non-Keynesian Effects of Fiscal Policy. Working Paper 2004:26, Lund University.

Testing for Stationarity in Panel Data Models when Disturbances are Cross-Sectionally Correlated. Working Paper 2004:17, Lund University.

Public Debt and the Effects of Government Expenditure on Private Consumption – A Kalman Filter Analysis of the Swedish Experience 1970-1997, joint with Martin W. Johansson. Working Paper 2003:3, Lunds universitet.

### Other publications

Cyber risks and Financial Stability, Staff memo, Sveriges riksbank, 2023-06-01, joint with Joacim Häggmark, Ulrika Nilsson and Johanna Stenkula von Rosen.

Identifying systemically-important banks in Sweden – what can quantitative indicators show us?, Sveriges Riksbank Economic Review, 2013:2, joint with Elias Bengtsson and Ulf Holmberg.

Cobweb charts as a tool for summarising the stability assessment, Economic Commentary, nr 5 2012, joint with Caroline Leung.

A systemic risk indicator for the Swedish banking system, Economic Commentary, nr 7 2011.

Household indebtedness – consequences for the banks' credit losses and financial stability, in the Riksbank's commission of inquiry into risks on the Swedish housing market, 2011, joint with Anders Nordberg and Maria Wallin Fredholm.

A fall in house prices - consequences for financial stability, in the Riksbank's commission of inquiry into risks on the Swedish housing market, 2011, joint with Hannes Janzén and Anders Nordberg.

### **Teaching**

Spring 2007: Time Series Analysis 5p (master-/PhD-level)

Fall 2006: International Macroeconomics 5p (master-/PhD-level)

Spring 2006: Time Series Analysis 5p (master-/PhD-level)

Fall 2005: International Macroeconomics 5p (master-/PhD-level)

Fall 2004: International Macroeconomics 5p (master-/PhD-level)

Spring 2004: Debt and Taxation in OLG Economies. Part of Public Economics 5p (master-/PhD-level)

Fall 2003: Quantitative methods 5p, Intermediate level.

Several times: Mathematics for economic analysis 3p, TA, Introductory level.