Valeriu Nalban

CONTACT INFORMATION	Macroeconomic Modelling and Forecasting Department National Bank of Romania *Phone:* (+40) 755-904-981 25 Lipscani street *E-mail:* valeriu.nalban@bnro.ro Bucharest 030031, Romania valeriu.nalban@fin.ase.ro

PERSONAL INFO   Born: December 13, 1988. Age: 27. Marital status: Single. Citizenship: Romanian.

ACTUAL POSITION   **Economist**, Macroeconomic Modelling and Forecasting Department, National Bank of Romania.

RESEARCH INTERESTS   Macroeconomics, Times series and Bayesian econometrics, Monetary economics, DSGE models, Point and density forecasting.

EMPLOYMENT HISTORY

National Bank of Romania, Bucharest, Romania

Macroeconomic Modelling and Forecasting Department

- Economist: **July 2011 – to date**.

Misys International Financial Systems, Bucharest, Romania

Quality Assurance Department

- Associate Quality Engineer: **January – July 2011**.

TEACHING EXPERIENCE

Bucharest University of Economics Studies, Bucharest, Romania

- Undergraduate *Monetary Economics*
- M.Sc. *Econometrics*

EDUCATION

Bucharest University of Economics Studies, Bucharest, Romania
Ph.D. Student, Finance Doctoral School, 2013 – to date.
Expected title of the thesis: *Density forecasting for macroeconomic variables*
Coordinator: Prof. Ciprian Necula

Bucharest University of Economics Studies, Bucharest, Romania
M.Sc., DOFIN – Master of Science in Finance and Banking, 2010-2012.
Title of the thesis: *A state-space model for estimating Romania's output gap and natural rate of unemployment*
Coordinator: Prof. Moisă Altăr

Bucharest University of Economics Studies, Bucharest, Romania
B.A., Finance, Insurance, Banking and Stock Exchange, 2007-2010.
Title of the final paper: *Estimating the contribution of Balassa-Samuelson effect to prices dynamics and real exchange rate appreciation in Romania*
Coordinator: Bogdan Cozmâncă

RESEARCH PROJECTS AND GRANTS

POSDRU/159/1.5/S/134197 Performance and excellence in doctoral and postdoctoral research in Romanian economics science domain, financed from the European Social Fund through Sectoral Operational Programme Human Resources Development 2007-2013, 2014-2015.

PUBLICATIONS Nalban, V. (2016) "Sentiment-Driven Asymmetries in Romanian Monetary Policy Transmission". *Eastern European Economics*, Vol. 54(3), pp. 251-270.

Copaciu, M., Nalban, V., Bulete, C. (2016) "R.E.M. 2.0: A DSGE model with partial euroization estimated for Romania". *National Bank of Romania Occasional Paper no.21*.

Nalban, V. (2015) "A small New Keynesian model to analyze business cycle dynamics in Poland and Romania". *Contemporary Economics*, Vol. 9(3), pp. 319-336.

Nalban, V. (2015) "Exchange Rate Pass-Through in Central and Eastern Europe: a Panel Bayesian VAR Approach". *Czech Journal of Economics and Finance*, Vol. 65(4), pp. 290-306.

Nalban, V. (2015) "Do Bayesian Vector Autoregressive models improve density forecasting accuracy? The case of the Czech Republic and Romania". *International Journal of Economic Sciences*, Vol. IV(1), pp. 60-74.

Nalban, V. (2015) "Modelling statistical data uncertainty in the context of historical revisions". *National Bank of Romania Occasional Paper no.11*.

CONFERENCES AND WORKSHOPS *ERMAS 2015: Annual Scientific Conference of Romanian Academic Economists from Abroad*. Cluj-Napoca, July 2015.

Spring Meeting of Young Economists. Ghent, May 2015.

International Finance and Banking Conference FIBA 2015. Bucharest, March 2015.

Workshop on Monetary Policy, Asset Prices and the Real Economy in Central and Eastern Europe. Timişoara, December 2014.

14th International Academic Conference. La Valletta, Malta, October 2014.

2nd Workshop on Empirical Methods in Macroeconomic Policy Analysis. Bucharest, May 2014.

NBR monetary policy colloquies, 6th edition. Bucharest, November 2013.

COURSES AND PROFESSIONAL TRAINING *Advanced Topics in Monetary Economics*. Swiss National Bank, Gerzensee, August 2015. Lecturers: Prof. Lawrence Christiano, Prof. Carl Walsh

Forecasting with Bayesian DSGE and time series models. National Bank of Hungary, Budapest, July-August 2014. Lecturer: Marco Del Negro

Time series methods. National Bank of Hungary, Budapest, April 2013. Lecturer: Prof. Fabio Canova

Economic Modeling and Forecasting. Bank of England, London, December, 2012. Lecturers: Haroon Mumtaz, Andrew Blake

X-12-ARIMA – seasonal adjustment of economic data. Bundesbank, Frankfurt, March, 2012. Lecturer: Robert Kirchner

LANGUAGES **Romanian**: native, **English**: fluent, **Russian**: fluent.

COMPUTER SKILLS

- General: Microsoft Office (MS Excel, MS Word, MS PowerPoint), LaTeX.
- Specific: Matlab, Iris, Dynare, Eviews, R.

REFERENCES Available upon request

COMPLETED May 23, 2016   Valeriu Nalban