Federica Brenna

federica.brenna@evaf.vu.lt • www.federicabrenna.com • FBrenna@lb.lt
References available upon request.

Research interests

Empirical Macroeconomics, Applied Econometrics, Forecasting, Macro-finance, Monetary Policy.

Education

2017 – 2023 **PhD in Economics**, KU Leuven – Leuven, Belgium
Advisor: Professor Ferre De Graeve.

2015 – 2017 **MRes in Quantitative Economics**, Université Libre de Bruxelles – Brussels, Belgium
Advisor: Professor Robert Kollman (*Grande Distinction*).

2011 – 2014 **MSc in Economics**, Catholic University – Milan, Italy
Advisor: Professor Domenico Delli Gatti (110/110).

2008 – 2011 **BSc in Economics and International Markets**, Catholic University – Milan, Italy
Advisor: Professor Angelo Lossani (110/110).

Research Papers

2023 **The term structure of judgement: interpreting survey disagreement**, with Žymantas Budrys.

2022 **Behind the scenes of expectations: interpreting survey forecasts** (Job Market Paper).

2022 **Macro-financial feedbacks through time**, with F. De Graeve and R. Wouters.

2021 **Combining Bayesian VAR and survey density forecasts: does it pay off?**, with M. Bańbura, J. Paredes and F. Ravazzolo. *ECB Working Paper Series No. 2543.*

Work experience

August 2023 – present **Lietuvos Bankas, Senior Economist in the Applied Macroeconomic Research Unit** – Vilnius, Lithuania
Conduct applied research to contribute to the policy-related work of the Economics Department and for publication in the BoL Working Paper Series and leading academic journals, support the Economics Department as well as other divisions of the BoL in developing models for economic and monetary policy analysis, and participate in international economic research projects as well as working groups within the European System of Central Banks.

July 2019 – November 2020 **ECB, Forecasting and Policy Modelling (Trainee, Research Analyst)** – Frankfurt, Germany
Develop a forecasting toolbox used to perform risk analysis and optimally combine several density forecasts. Analytical project, joint with M. Banbura, J. Paredes and F. Ravazzolo: "Combining Bayesian VARs and survey density forecasts: does it pay off?"

September 2014 – September 2015 **ECB, Monetary Analysis (Trainee, Research Analyst)** – Frankfurt, Germany
Contribute to the division's analytical projects in the field of banking and credit modelling. Support team members on a monthly-basis with creating presentations, briefing notes, monetary assessments and other publications.

March – September 2014 **EIB, Country and Financial Sector Analysis (Trainee)** – Luxembourg
Design a system to grant regular up-to-date information on economic developments. Prepare background notes on economic developments in the euro area. Compile databases on several macroeconomic indicators for the EU.

Conference Presentations

2024 31^{st} Annual SNDE Symposium, Padova, Italy

2023 9^{th} IAAE Annual Conference, Oslo, Norway, Baltic Central Bank Researchers Meeting, Vilnius, Lithuania.

2022 8^{th} IAAE Annual Conference, London, UK, 29^{th} Annual SNDE Symposium.

2021 11^{th} European Seminar on Bayesian Econometrics, 41^{st} International Symposium on Forecasting, 7^{th} RCEA Time Series Workshop, 27^{th} International Conference Computing in Economics and Finance.

Referee Experience

International Journal of Forecasting, Journal of Business & Economics Statistics

Technical skills

Programming languages
Proficient in: Matlab, STATA, Dynare
Familiar with: Python, R, EViews

Software
LaTeX, Git, VBA, MS Office

Languages
Italian (native), English (fluent), French (advanced), German and Finnish (basic)

(updated March 2024)