Federica Brenna

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Citizenship: Italian

Research interests

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

Research Papers

2022 **Behind the scenes of expectations: a structural analysis of professional forecasters' responses** (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.*

Education

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

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

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

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

Work experience

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, both through data management and chart production.

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

June 2022	8^{th} IAAE Annual Conference, London, UK
March 2022	29^{th} Symposium of the Society for Nonlinear Dynamics & Econometrics, online
Sept. 2021	11^{th} European Seminar on Bayesian Econometrics, online
June 2021	41^{st} International Symposium on Forecasting, online
June 2021	7^{th} RCEA Time Series Workshop, online
June 2021	27^{th} International Conference Computing in Economics and Finance, online

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)

References

Ferre De Graeve (thesis supervisor and co-author), *Professor, KU Leuven.* ferre.degraeve@kuleuven.be

Marta Bańbura (co-author), *Principal Economist, ECB.* marta.banbura@ecb.europa.eu

Francesco Ravazzolo (co-author), *Professor, Free University of Bozen-Bolzano.* francesco.ravazzolo@unibz.it

Raf Wouters (co-author), *Research Adviser, NBB.* rafael.wouters@nbb.be

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