Federica Brenna

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Research interests

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

References

Ferre De Graeve
KU Leuven
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Marta Bańbura
European Central Bank
marta.banbura@ecb.europa.eu

Francesco Ravazzolo
Free University of Bozen-Bolzano
francesco.ravazzolo@unibz.it

Raf Wouters
National Bank of Belgium
rafael.wouters@nbb.be

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.

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

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.*

Teaching experience

2017 – 2022 **Teaching assistant: Macroeconomics (KU Leuven)**
Teaching assistant for Prof. De Graeve. Tutorials, office hours, preparation and grading of assignments, preparation of exams.

2017 – 2022 **Daily supervisor: Master's Thesis Economics (KU Leuven)**
Supervisor for several master's students. Selection of thesis topics, day-to-day support and feedback on theses, participation in oral defenses.

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.

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

2022: 8^{th} IAAE Annual Conference, London, UK, 29^{th} Symposium of the Society for Nonlinear Dynamics & Econometrics.
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

Doctoral courses

17-19 May 2021 **PhD Course on Local Projections and VARs**, KU Leuven
Local projections, Bayesian VARs, Proxy VARs, TVP VARs, FAVARs
Instructor: H. Mumtaz

1-2 June 2021 **Non-linear methods for the solution and estimation of DSGE models**, NBB
Piecewise linear methods, Projection techniques, Markov switching models
Instructors: F. Canova, W. Den Haan, J. Maih

25-27 Sep 2019	**Lancaster PhD Summer School on Applied Macroeconometrics**, Lancaster University, Lancaster, UK *Non-linear time series processes, Structural macroeconomic models* Instructors: J. Morley, L. Gambetti
4-8 Jun 2018	**SoFiE Summer School** (NBB), Bruxelles, Belgium *Big data in macroeconomics and finance* Instructors: D. Giannone, G. Primiceri
22-25 Jan 2018	**BI Winter School** (Norwegian Business School), Oslo, Norway *Regime switching in VAR and DSGE models: theory and applications* Instructors: D. Waggoner, J. Maih
16-18 Oct 2017	**CORE** (UCL), Louvain-la-Neuve, Belgium *A Bayesian approach to identification of structural VAR models* Instructor: C. Baumeister

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 July 2023)