

Umberto Collodel

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github.com/umbertocollodel · Citizenship: Italian

Profile

Macroeconomist with experience at the **IMF, OECD, and Central Bank of Malta**, specializing in **monetary policy communication, forecast evaluation, and crises forecasting**. Skilled in applying econometrics, machine learning, and financial data analysis to policy challenges. Proven track record of contributing to high-level policy reviews and delivering actionable research for central banks and international institutions.

Experience

Central Bank of Malta — Senior Economist, Monetary Policy La Valletta — Oct 2023 – Present

- Member, ECB Task Force on Banking Analysis for Monetary Policy and ECB 2025 Strategy Review.

OECD — External Consultant Paris — Jan 2022 – Jan 2023

- Co-developed the Complex Crises Database covering 70 years of crises, used in policy analysis.

International Monetary Fund (IMF) — Various Roles Washington DC — 2020 – 2021

- *Research Officer (May – Nov 2021)*: Supported IEO Evaluation of IMF Intervention in the Covid-19 Pandemic
- *Consultant (Nov 2020 – Apr 2021)*
- *PhD Intern (Jun – Sep 2020)*

Paris 1 Panthéon-Sorbonne — Teaching Assistant Paris — 2018 – 2021

Education

Paris School of Economics 2018 – 2022

PhD in Economics · Thesis: *The interplay between macroeconomic forecasting, financial crises, and complexity*

Supervisor: Agnès Bénassy-Quéré

PhD Jury: Pierre-Olivier Gourinchas, Ugo Panizza, Nicoletta Batini, Jean-Bernard Chatelain

Paris 1 Panthéon-Sorbonne 2016 – 2018

Master 2 Research in Financial Economics (2017–2018) · Master 1 in Economics (2016–2017)

University of Trieste 2013 – 2016

BA in Economics of Financial Markets

Saint Petersburg State University of Economics — Exchange Semester 2015 – 2016

Additional Training

Data Science Summer School, Barcelona Graduate School of Economics (2025)

Publications and Policy Reports

- *Interpreting the Interpreter: Can We Model post-ECB Conferences Volatility with LLM Agents?*, ArXiv Preprint: 2508.13635.
- *Market-based Monetary Policy Uncertainty Shocks in the Euro Area* (with V. Kunzmann), Central Bank of Malta Working Paper.
- *Rationality and Accuracy of Real GDP Forecasts by International Organisations* (with M. McCarthy, P. Loungani), forthcoming RBA Working Paper.
- *IMF Forecasting and Policy Advice Process during the Pandemic* (with M. McCarty, P. Loungani, Á. Mate), IMF IEO Background Paper.
- *Complex Crises Database: 70 Years of Macroeconomic Crises* (with M. Béтин), PSE Working Paper.

Presentations (Selected)

IMF IEO Workshop · Royal Economic Society Annual Conference · ECB/CBM Seminars · SoFiE Cambridge · UECE Lisbon

Skills

Programming: R, Python, SQL

Financial Data: Bloomberg, Refinitiv (LSEG)

Other: Git, LaTeX, Microsoft Office Suite

Languages: Italian (Native), English (Proficient), Spanish (Proficient), French (Intermediate), German (Intermediate), Russian (Basic)

References

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