Federica Brenna

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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**.

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

08/2023 – present **Lietuvos Bankas, Applied Macroeconomic Research**, Senior Economist – Vilnius, Lithuania

07/2019 – 11/2020 **ECB, Forecasting and Policy Modelling**, Trainee & Research Analyst – Frankfurt, Germany

09/2014 – 09/2015 **ECB, Monetary Analysis**, Trainee & Research Analyst – Frankfurt, Germany

03/2014 – 09/2014 **EIB, Country and Financial Sector Analysis**, Trainee – Luxembourg

Conference Presentations

2024 31^{st} Annual SNDE Symposium, Padova; 28^{th} ICMAIF, Rethymno; 44^{th} ISF, Dijon.

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

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

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, Review of Economics and 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, Finnish and Lithuanian (basic)

(updated July 2024)