Federica Brenna

www.federicabrenna.com

Professional Experience

10/2026 – present **Lietuvos Bankas, Applied Macroeconomic Research**, Principal Economist – Vilnius, Lithuania

2023 – 2026 **Lietuvos Bankas, Applied Macroeconomic Research**, Senior Economist

2019 – 2020 **ECB, Forecasting and Policy Modelling**, Trainee & Research Analyst

2014 – 2015 **ECB, Monetary Analysis**, Trainee & Research Analyst

2014 **EIB, Country and Financial Sector Analysis**, Trainee

Education

2017 – 2023 **PhD in Economics**, KU Leuven – Belgium

2015 – 2017 **MRes in Quantitative Economics**, ULB – Belgium (*Grande Distinction*)

2011 – 2014 **MSc in Economics**, Catholic University – Italy

2008 – 2011 **BSc in Economics and International Markets**, Catholic University – Italy

Working Papers

2025 **Forecasting with the help of survey information**, with Ž. Budrys. *Lietuvos Bankas WP Series No. 130.*

2024 **The term structure of judgement: interpreting survey disagreement**, with Ž. Budrys. *Lietuvos Bankas WP Series No. 123*

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*

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

Policy work

2026 **Lithuania's Fertility Challenge: Trends and Policy Options**, with J. Garcia-Louzao & S. Girstmair *Lietuvos Bankas OP Series No. 63.*

Indexation, Reserves, and Crisis Resilience: An Assessment of Lithuania's Social Insurance Fund, with S. Girstmair and K. Vasiliauskas. *Lietuvos Bankas OP Series No. 60.*

2025 **An Ex-Ante Assessment of the Proposal to Reform the Second Pillar of the Lithuanian Pension System**, with K. Bielskis, J. Garcia-Louzao, S. Girstmair & A. Mulay. *Lietuvos Bankas OP Series No. 57.*

Conference Presentations

2026 Baltic Economic Conference, Riga

2025 Macro and Financial Econometrics Workshop, Heidelberg; 11^{th} IAAE Annual Conference, Torino, 40^{th} EEA Annual Congress, Bordeaux

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, Economic Letters

Technical skills

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

Software
LaTeX, Git, VBA, MS Office

Languages
Italian (C2), English (C2), French (B2), Lithuanian (B1), German (A2), Finnish (A1)

(updated November 2026)