Davide Brignone

Date of Birth: May 14, 1993
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Research Interests

Macroeconomics, Time Series Econometrics, Business Cycle Analysis, Monetary Policy

Professional Experience

Apr 2026 – Present	**Senior Economist**, Macro Modelling Division, Bank of England, London
Nov 2023 – Mar 2026	**Economist**, Monetary Policy, Macroeconomic and Policy Outlook Division, Forecast Team, Bank of England, London
Jul 2022 – Jul 2023	**Research Analyst**, DG-International, External Developments Division, European Central Bank, Frankfurt
Jul 2021 – Jul 2022	**Trainee**, DG-International, External Developments Division, European Central Bank, Frankfurt

Education

2018 – 2023	**Ph.D. in Economics and Finance**, University of Rome Tor Vergata — Supervisor: Prof. Marco Lippi (EIEF)
2017 – 2018	**M.Sc. in Economics**, University of Gothenburg — Pass with Distinction
2016 – 2018	**M.Sc. in Economics**, University of Rome Tor Vergata — 110/110 cum Laude
2012 – 2015	**B.Sc. in Economics and Management**, University of Rome Tor Vergata — 106/110

Publications

"Geopolitical Risk Shocks: When Size Matters", with L. Gambetti and M. Ricci. European Economic Review, *forthcoming*.

Working Papers

"Structural Forecast Analysis", with M. Piffer. The Econometrics Journal, *conditionally accepted*.

"It is All About Demand and Supply: a Dualistic View of the Euro Area Business Cycle", with M. Mazzali. *Bank of England Staff Working Paper No. 1124. Submitted.*

"Robust Impulse Responses using External Instruments: the Role of Information", with A. Franconi and M. Mazzali. *arXiv:2307*.

"Evidence on the Confounding Nature of the Main Business Cycle Driver", with M. Mazzali. *SSRN Working Paper*.

Policy Works

"A Structural VAR for the UK Economy", with M. Piffer. *BoE Macro Technical Paper*, 2025.

"Geopolitical Risk Shocks: When Size Matters", with L. Gambetti and M. Ricci. *SUERF*, 2025.

"Synchronised interest rate hikes, spillovers and risks to global growth", with A. Dieppe. *VoxEU*, 2022.

"Quantifying the risks of persistently higher US inflation", with A. Dieppe and M. Ricci. *VoxEU*, 2021.

Conferences, Seminars & Workshops

2026: IAAE Annual Conference, Lisbon (June); EEFS Annual Conference, Seville (June); Banco Central de Reserva del Perú, invited Seminar (online, March); Banco de la República Colombia, invited Seminar (online, April). **2025**: Banco de España, invited Seminar (December); Bank of England, internal Seminar (December); ICEEE Conference, SIdE, (June). **2024**: UEA Time Series Workshop (May), Internal Seminar, Bank of England (January). **2023**: Money, Macro and Finance Conference, Portsmouth (September); CEF Conference (June). **2021–2022**: European Central Bank, Internal Seminars

Teaching

2019 – 2021	Teaching Assistant, Macroeconomics (B.Sc.) and Time Series Analysis (M.Sc.), University of Rome Tor Vergata

Post-graduate Courses

Barcelona GSE Summer School: High-Dimensional Time Series Models I; Time Series Models for Macroeconomic Analysis II; SIdE: Bayesian Methods in Economics and Finance; Panel Data Econometrics

Skills

Computer	Matlab (Advanced), LaTeX (Advanced), MS Office (Advanced), Dynare (Intermediate), Stata (Intermediate), R (Intermediate), Python (Beginner), Haver (Database)
Languages	Italian (Native), English (Fluent), Spanish (Intermediate), French (Basic)