

PROFESSIONAL EXPERIENCE**BANK OF ENGLAND**, London, U.K.

Head of the Modelling Team	January 2018 to date
Senior Economist in the Monetary Strategy Team.	June 2013 to November 2017
Economist in the Monetary Strategy Team.	August 2012 – May 2013
Economist in the Model Development Team.	January 2010 – July 2012

FEDERAL RESERVE BANK OF NEW YORK, New York, U.S.A.

Visiting position in the Macroeconomic and Monetary Studies Function	February – July 2008
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NATIONAL BANK OF BELGIUM, Brussels, Belgium.

Visiting position at the Research Department.	September 2007 – January 2008
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EUROPEAN CENTRAL BANK, Frankfurt am Main, Germany.

Intern in the Monetary Policy Strategy Division.	April 2003 – March 2004
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EDUCATION

ECARES, UNIVERSITE LIBRE DE BRUXELLES, PhD in Economics and Statistics 2011

Visiting positions:

LONDON BUSINESS SCHOOL, London, UK September 2008 – December 2009

UNIVERSITY OF PENNSYLVANIA, Philadelphia, U.S. February – July 2007

ECARES, UNIVERSITE LIBRE DE BRUXELLES, Masters in Economics and Statistics 2006

POLITECNICO DI MILANO, Italy, Management and Operations Engineering (Laurea in Ingegneria Gestionale) 2003

PUBLICATIONS

“Forecasting the UK economy with a medium-scale Bayesian VAR,” *International Journal of Forecasting*, January 2019, <https://doi.org/10.1016/j.ijforecast.2018.11.004> with Silvia Domit and Andrej Sokol.

“Exploiting the Monthly Data Flow in Structural Forecasting,” *Journal of Monetary Economics*, 84, pp. 202-215, December 2016, with Domenico Giannone and Lucrezia Reichlin.

“Forecasting with Judgment and Models,” *Journal of Money, Credit and Banking*, 42(8), pp. 1641-1662, December 2010.

WORKING PAPERS

“Heterogeneous Beliefs and the Phillips Curve,” Bank of England working paper 807, Bank of England, 2019, with Roland Meeks.

“Ambiguity, Monetary Policy and Trend Inflation,” Centre for Macroeconomics Discussion Paper CFM-DP2017-09, 2017, with Riccardo M. Masolo (Revisions requested from the *Journal of the European Economic Association*).

“Can a Data-Rich Environment Help Identify the Sources of Misspecification in a DSGE Model?” Bank of England working paper 527, Bank of England, 2015.

“The Bank of England’s forecasting platform: COMPASS, MAPS, EASE and the suite of models,” Bank of England working paper 471, Bank of England, 2013, with Stephen Burgess, Emilio Fernandez-Corugedo, Charlotta Groth, Richard Harrison, Kostantinos Theodoridis and Matthew Waldron.

“Implementing optimal control in a cointegrated I(1) structural VAR,” European Central Bank working paper 288, 2003.

WORK IN PROGRESS

“Robust Macroprudential Policy,” with Andrea Ferrero and Riccardo M. Masolo.

“Monitoring Macroeconomic Conditions with Big Data,” with Domenico Giannone and Andrej Sokol.

“The UK Economy after Brexit – Can History Foretell?” with Jeremy Chiu, George Kapetanios and Ryland Thomas.

BOOK CHAPTERS

“Incorporating Conjunctural Analysis in Structural Models,” in **The Science and Practice of Monetary Policy Today**, Wieland, Volker (Ed.), Springer Verlag, pp. 41-57, 2010, with Domenico Giannone and Lucrezia Reichlin.

SEMINARS, WORKSHOPS AND CONFERENCES

2019: Workshop on “Advances in Empirical Macroeconomics,” Warwick Business School; University of Glasgow (seminar).

2018: “Expectations in Dynamic Macroeconomic Models,” University of Birmingham, 2nd conference on Forecasting at Central Banks, Bank of England; “Economics and Psychology: New ways of thinking about economic policy,” Bank of England; Seventh BIS Research Network meeting on "Pushing the frontier of central banks' macro-modelling.”

2017: Applied Time Series Econometrics Workshop, St Louis Fed, St Louis.

2016: NBER Workshop on Methods and Applications for DSGE Models at the Federal Reserve Bank of Chicago; Inflation: Drivers and Dynamics Conference at Federal Reserve Bank of Cleveland; Board of Governors of the Federal Reserve; IAAE Annual Conference Milan.

2015: University of York; GSE Summer Forum Barcelona; SIRE Econometrics Workshop; University of Oxford; IAAE Annual Conference Thessaloniki.

2014: NBER Summer Institute EFSF; Eighth ECB Workshop on Forecasting Techniques; Birbeck College London.

Earlier: Applied Time Series Econometrics Workshop at St. Louis Fed (October 2013); London Macro Workshop (October 2012), Banque de France (October 2009); “Nowcasting with model combination”, Reserve Bank of New Zealand, New Zealand (December 2008); Workshop on “Monetary Policy in Open Economy”, Reserve Bank of Australia, Australia (December 2008); “4th Annual Workshop on Data Revision in Macroeconomic Forecasting and Policy”, CIRANO, Montreal, Canada (October 2008); “DSGE models in the policy environment”, Banca d’Italia, Rome, Italy (June 2008); National Bank of Belgium, Belgium (June 2008),

Federal Reserve Bank of New York, U.S.A. (March 2008); Federal Reserve Bank of Philadelphia, U.S.A. (April 2007); Federal Reserve Bank of Atlanta U.S.A. (March 2007); Federal Reserve Bank of New York, U.S.A. (March 2007); European Central Bank, Frankfurt, Germany (September 2006, July 2004 and July 2003).

OTHER PROFESSIONAL SERVICES

Refereeing:

Review of Economics and Statistics, Journal of Business and Economic Statistics, Journal of Applied Econometrics, Journal of Monetary Economics, International Journal of Central Banking.

Conference organization

“New Approaches to Modelling Expectations in Macroeconomics,” Bank of England 2nd-3rd of December 2019.

2nd conference on Forecasting at Central Banks, Bank of England 15th – 16th of November 2018.

Workshop on “Ambiguity and its Implications in Macroeconomics and Finance,” University of Essex 15th – 16th of December 2015.

Doctoral Advisement

Member, Dissertation Committee: David Gauthier, "." Paris School of Economics 2019.

LANGUAGES

Italian (native), English (excellent), French (fluent), Spanish (fluent), Dutch (beginner)

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