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ECONOMETRIC MODELLING AND FORECASTING

11-14 OCTOBER 2021

SPEAKERS



Gabor PINTER

Gabor Pinter is a Senior Adviser at the Bank of England. He studied Economics at Cardiff (MSc), Cambridge (PhD, 2013) and Princeton (Visiting), and Mathematics at King's College London (Diploma). His research interest lies in the interaction between financial markets and the macroeconomy. He published in leading academic journals such as the American Economic Review, International Economic Review and Economic Journal



Somnath CHATTERJEE

Somnath Chatterjee joined the Bank of England as a senior economist in the Financial Stability Directorate in 2011. He moved to the Bank's Centre for Central Banking Studies in 2013 where he provides technical assistance to a number of central banks. Prior to joining the Bank of England, Somnath worked in the UK Treasury as Head of Money and Credit. In this role, he was involved in much of the policy work that underpinned the major financial sector interventions that took place during the height of the global financial crisis.



Simon LLOYD

Simon is a Senior Research Economist in the Bank of England's International and **Financial Stability Strategy** and Risk Directorates. He ioined the Bank in June 2017 after completing his Ph.D. at the University of Cambridge. Simon's research interests span international and monetary economics, and macro-finance. He has a particular interest in global macroeconomic modelling and the analysis of cross-border spillovers.



Martin **BRUNS**



Martin Bruns joined the University of East Anglia School of Economics in August 2019 as an Assistant Professor. He received his PhD from Freie University Berlin in July 2019 and his MSc degree from Toulouse School of Economics in 2014. He worked as a research associate in the forecasting department of the German Institute for Economic Research (2016-2019). Martin Bruns is interested in time series econometrics and empirical macroeconomics. His recent work is concerned with Bayesian estimation and the effects of monetary policy and uncertainty on the economy.



BLAKE

Andrew Blake is a Senior Adviser in the CCBS at the Bank of England. He holds degrees from the universities of Liverpool, Essex and Queen Mary, London. He has previously held appointments at universities (Cambridge, City, Queen Mary) and the National Institute of Economic and Social Research, and has taught and researched in a wide variety of areas, mostly macroeconomics and econometrics. He has published in many academic journals including the Review of Economic Studies, the Journal of Econometrics and Econometric Theory



Riccardo MASOLO

> Riccardo Masolo is Senior Economist on the Modeling Team at Bank of England. He received a PhD from Northwestern University and a BA in Financial Economics from Bocconi University. His research and policy work focuses primarily on DSGE models and inflation expectations.