Laura Coroneo

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CURRENT POSITION

Professor of Economics, University of York, 2021-

EDUCATION

PhD in Economics, ECARES – Université Libre de Bruxelles (Belgium), 2009

MSc in Economics and Statistics, ECARES – Université Libre de Bruxelles (Belgium), 2005

BSc in Economics and Finance, University of Bologna (Italy), 2003

ACADEMIC EXPERIENCE

University of York, Senior Lecturer (Associate Professor) in Economics, 2018 –2021

University of York, Lecturer (Assistant Professor) in Economics, 2012 –2018

University of Manchester, Lecturer (Assistant Professor) in Econometrics, 2009 – 2012

Department of Economics – University of Warwick, Visiting Fellow, Sept – Oct 2008

PROFESSIONAL EXPERIENCE

Bank for International Settlements, Research Fellowship, 2023-24

Bank of England, Consultant, 2021-24

Bank of Finland, Visiting Scholar, May 2019

Central Bank of Portugal, Visiting Scholar, Jan-Feb 2018

Now-Casting Economics, Visiting Senior Economist, Mar–July 2017

Federal Reserve Bank of Saint Louis, Visiting Scholar, Jan 2012, Oct 2012, Sept 2016

Federal Reserve Board, Visiting Scholar, May 2015

Bank of England – Financial Stability Division, PhD Internship, May – July 2008

European Central Bank – Risk Management Division, PhD Internship, May – Sept 2007

JOURNAL ARTICLES

Testing for equal predictive accuracy with strong dependence (with Fabrizio Iacone), **International Journal of Forecasting**, Accepted.

Survey density forecast comparison in small samples (with Fabrizio Iacone and Fabio Profumo), **International Journal of Forecasting**, 40(4), 1486-1504, 2024.

Does real-time macroeconomic information help to predict interest rates? (with Alberto Caruso), **Journal of Money, Credit and Banking**, 55(8), 2027 - 2059, 2023.

Testing the predictive accuracy of COVID-19 forecasts (with Fabrizio Iacone, Alessia Paccagnini and Paulo Santos Monteiro), **International Journal of Forecasting**, 39(2), 2023.

European spreads at the interest rate lower bound (with Sergio Pastorello), **Journal of Economic Dynamics and Control**, 119, 2020.

Comparing predictive accuracy in small samples using fixed-smoothing asymptotics (with Fabrizio Iacone), **Journal of Applied Econometrics**, 35(4), 391-405, 2020.

International stock comovements with endogenous clusters (with Laura E. Jackson and Michael T. Owyang), **Journal of Economic Dynamics and Control**, 116, 2020.

Testing for optimal monetary policy via moment inequalities (with Valentina Corradi and Paulo Santos Monteiro). **Journal of Applied Econometrics**, 33(6), 780-796, 2018.

Unspanned macroeconomic factors in the yield curve (with Domenico Giannone and Michele Modugno). **Journal of Business and Economic Statistics**, 34(3), 472-485, 2016.

A simple two-component model for the distribution of intraday returns (with David Veredas), **The European Journal of Finance** 18(9), 775-797, 2012.

How arbitrage-free is the Nelson and Siegel model? (with Ken Nyholm and Rositsa Vidova-Koleva), **Journal of Empirical Finance** 18(3), 393-407, 2011.

CHAPTERS IN BOOKS

Dynamic linkages across country yield curves: the effects of global and local yield curve factors on US, UK and German yields (with Ian Garrett and Javier Sanhueza), in Mili M., Samaniego Medina R. and di Pietro F. (eds) **New Methods in Fixed Income Modeling**. Contributions to Management Science, Springer, ISBN 978-3-319-95284-0, 2018.

A simple two-component model for the distribution of intraday returns (with David Veredas), in Nolte, I., Salmon, M. and Adcock, C. (eds.): **High frequency trading and limit order book dynamics**, Routledge, ISBN 978-113882938-1, 2014. Reprint from European Journal of Finance, 18(9), 775-797, 2012.

WORKING PAPERS

Forecasting for monetary policy

Across the borders, above the bounds: a non-linear framework for international yield curves (with Iryna Kaminska and Sergio Pastorello), Bank of England - Staff Working Paper No. 1,062

Information in (and not in) interest rate surveys (with Adam Golinski)

NON-TECHNICAL ARTICLES

A comment on the Bernanke review, in “The Bernanke Review: Responses from Bank of England Watchers”, e-book edited by D. Aikman and R. Barwell, 22 April 2024.

Testing the predictive accuracy of COVID-19 forecasts (with Fabrizio Iacone, Alessia Paccagnini and Paulo Santos Monteiro), VOX, CEPR Policy Portal, 16 Feb 2022.

How has the Fed responded to the Covid-19 recession? (with Arvind Krishnamurthy and Gulcin Ozkan), Economics Observatory, 2 Feb 2021.

RESEARCH GRANTS AND AWARDS

2024-26	National Bank of Slovakia Foundation grant for the project “Forecasting Real House Prices in Slovakia: a mixed-frequency hierarchical dynamic factor model approach”, Principal Investigator, € 35,500.
2024	Bank of England support for the Asset Pricing Workshop (co-applicant), £3,600
2024	ESRC Impact Accelerator Account support for the Asset Pricing Workshop, £2,000
2024	Research and Impact Support funding for the Asset Pricing Workshops, £2,000
2020-23	Bank of England support for the Asset Pricing Workshop (co-applicant), £2,000 each year
2019	York-Maastricht partnership (co-applicant), £15,000
2016-2023	Research and Impact Support funding for the Asset Pricing Workshops, about £5,000 each year
2019	Research and Impact Support funding for York-Maastricht partnership, £500
2018	Research and Impact Support funding for CAMF Advisory Panel Meeting, £2,100
2018	MMF Society conference support for the 2018 Asset Pricing Workshops, £1,500
2013-2016	ESRC - Future Research Leaders grant for the project “Modelling government bonds: macroeconomic, financial and international linkages”, Principal Investigator, £160,000.
2015	Research and Impact Support funding for APW 2015 and workshops “Macroeconomic, financial and international linkages”, £5,638
2006-2009	Mini-ARC scholarship, Fond National de la Recherche Scientifique (FNRS).

EXTERNAL ENGAGEMENT AND MEDIA

Financial Times, academic expert for the FT - Booth Macroeconomists survey, 2021-

Express, comment on the latest UK's debt to GDP figure, 20 Sept 2024

BBC Breakfast comment on the latest GDP release, 10 May 2024

Panellist at “The Macro and Markets Panel”, Room151’s Local Authority Treasurers Investment Forum North 2024, 19 March 2024

Discussant, Vanguard European Economics Modelling Workshop, 22 Feb 2024

Financial Times, comment for “Economists see Fed keeping rates at 22-year high until at least July”, front page article, 7 Dec 2023

Panellist at the "HMT Post Autumn Statement Conference", Darlington, 6 Dec 2023

Greatest Hits Radio, comment on inflation in the UK, 15 Nov 2023

BBC 5 Live Breakfast, comment on the Autumn Statement, 18 Nov 2022

BBC News, Economic expert for “Cost of Living: Tackling it Together”, 19 Oct 2022

BBC Radio York interview: zero inflation rate (24 Mar 2015), Chinese black Monday (24 Aug 2015), Volkswagen scandal (24 Sept 2015).

IMPACT CASE STUDIES

Quantitative tools for global modelling and forecast evaluation to support policy analysis and forward-looking decision making (with Vanessa Smith), REF2021

PROFESSIONAL SERVICE

Associate Editor: Oxford Open Economics, 2021-

Trustee: Money Macro and Finance (MMF) Society, 2019-

Executive Committee Member and Secretary: Money Macro and Finance (MMF) Society, 2018-

Scientific Mentor, Faculty of Economics and Management, Free University of Bolzen, 2023-

Carnegie Research Assessor, Carnegie Trust for the Universities of Scotland, 2018-

External examiner, MSc in Applied Econometrics, University of Lancaster, 2021-24

Mentor, Royal Economic Society Mentoring Programme, 2022-24

Member of the Peer Review College, Economic and Social Research Council (ESRC), 2012-23

Mentor, Council for At-Risk Academics (CARA) Mentoring Scheme, 2022-23

Grant reviewer, Swiss National Science Foundation, 2022

Expert Evaluator, Italian Research and University Evaluation Agency (ANVUR), 2016

PROGRAM COMMITTEE MEMBER

Forecasting in Times of Structural Change and Uncertainty, IWH Workshop (17-18 June 2024)

International Symposium of Forecasting (ISF 2024)

International Association of Applied Econometrics annual conference (IAAE 2023, IAAE24)

Italian Workshop of Econometrics and Empirical Economics (IWEEE 2022)

European Meeting of the Econometric Society (ESEM 2019, ESEM 2018)

Money Macro and Finance annual conference (MMF 2019, MMF 2022, MMF 2023)

Computational and Financial Econometrics conference (CFE 2018)

Eastern Finance Association annual conference (EFA 2009, EFA 2010, EFA 2011, EFA 2012)

REFEREE

Journal of Finance, Journal of Econometrics, Journal of Business Economics and Statistics, Journal of the American Statistical Association, Management Science, Journal of Money Credit and Banking, Economic Journal, Journal of Applied Econometrics, International Journal of Forecasting, Journal of Economic Dynamics and Control, Economics Letters, Journal of Banking and Finance, Journal of Empirical Finance, European Journal of Finance, Empirical Economics, International Journal of Central Banking, Journal of Financial Econometrics, International Review of Economics and Finance, Manchester School, Portuguese Economic Journal, Quantitative Finance, Studies in Economics and Finance, Bulletin of Economic Research.

DEPARTMENTAL SERVICE

Macroeconomics and Finance research cluster leader, University of York, 2023-
REF 2029 Submission Leader, Dept of Economics, University of York 2023-
Member of the Departmental Research Committee, University of York, 2015-17, 2023-
Coordinator of the Centre for Applied Macro-Finance (CAMF), University of York, 2013-
Asset Pricing Workshop organiser, 2016-24
Deputy Chair of the Board of Studies, Dept of Economics, University of York, 2017-18, 2020-23
Academic coordinator for learning technology, University of York, 2017-23
Member of the Research Computing Working Group, University of York, 2016-23
Member of the Departmental Teaching Committee, University of York, 2017-23
Member of the Staff Student Liaison Committee UG, 2017-23
York-Maastricht Economics Workshop organiser, 2022
Member of the PG Mitigating Circumstances Committee, University of York, 2016-20
Recruitment Panel member for lectureships, University of York, 2015, 2018, 2019
Recruitment Panel member for lectureships, York Management School, 2019
Internal workshops organiser, University of York, 2012-2018
Journal List Working Group member, University of York, 2016-17
Equality Challenge Working Group member, 2014-17
Conference on "Macroeconomic, financial and international linkages" organiser, 2015
Econometrics and Applied Economics seminar organiser, Univ. of Manchester, 2011/12

TEACHING

University of York	Introduction to Finance (BSc), 2023/24, 2024/25
	Econometrics for Research (PhD), 2015-25
	Financial Economics and Capital Markets (BSc), 2012-23
	Asset Pricing (PhD), 2015-23
	Econometrics I & II (MSc), 2015-19, 2022-23
	Financial and Time Series Econometrics (BSc), 2016-17
University of Manchester	Applied Macroeconometrics (MSc), 2011-12
	Further Econometrics (MSc), 2009-12
	Time Series Econometrics (BSc), 2009-12
	Financial Econometrics (BSc), 2010-12
	Introductory Statistics (BSc), 2009-10
Université Libre de Bruxelles	Econometrics (MSc, Teaching Assistant), 2005-09

PH.D. SUPERVISION

Fabio Profumo: Heteroscedasticity and Autocorrelation Robust forecast evaluation, 2016-2021. Placement: University of York.

Haicheng Shu: Essays on Commodity Futures, 2012-2018. Placement: Southwestern University.

Javier Sanhueza (Manchester Business School): International Term Structure Models, 2009-2014. Placement: Central Bank of Chile.

SEMINAR AND CONFERENCE PRESENTATIONS (most recent, * means invited presentation)

2025: CEMAP (University of Durham)*; International Institute of Forecasters - Macroeconomic Forecasting Seminar*

2024: University of Padua*, Newcastle University Business School*, National Bank of Slovakia*, University of Surrey*, Durham-York Macro Workshop (Durham), International Association for Applied Econometrics – IAAE (Thessaloniki), 55th Annual Conference of the Money, Macro and Finance Society (University of Manchester)

2023: Bank of England*, Workshop Non-Linearities in Macro (Queen Mary University)*, Lille-Reading Workshop on International Finance (Reading)*, University of Lancaster*, 12th Bundesbank Term Structure Workshop*, Adam Smith Business School (Glasgow)*, Italian Congress of Econometrics and Empirical Economics (University of Cagliari), 12th ECB Conference on Forecasting Techniques (ECB), Qatar Centre for Global Banking & Finance Annual Conference (King's Business School), European Economic Association – Econometric Society European Summer Meeting – EEA-ESEM (Barcelona School of Economics), 53rd MMF Annual Conference (University of Portsmouth)

2022: Applied Econometrics for Macroeconomics Workshop*, Advances in Econometrics Workshop (University of Sheffield)*, 42nd International Symposium on Forecasting (Oxford), Sheffield Workshop In Macroeconomics (University of Sheffield)*

2021: International Institute of Forecasters - Macroeconomic Forecasting Seminar*, Durham Business School*, Computing in Economics and Finance - CEF, 41st International Symposium on Forecasting - ISF, Annual Conference of the International Association for Applied Econometrics – IAAE, European Economic Association – Econometric Society European Summer Meeting – EEA-ESEM

2020: COVid-19 Empirical Research webinar (University of Milan)*, University of Surrey*

2015-19: ECB*, Bank of Finland*, Bank of England*, Koç University*, Now-Casting Economics*, Workshop on Nowcasting* (EU Independent Fiscal Institutions, Bratislava), 2nd Lancaster Macroeconomic and Financial Time Series Analysis workshop*, Warwick Business School*, Now-Casting Research Seminar*, Applied Time Series Workshop* (Federal Reserve Bank of Saint Louis); Centre for Finance, Credit and Macroeconomics* (University of Nottingham).

LANGUAGES

Italian (native), English (fluent), Portuguese (fluent), French (good)