

GIULIA MANTOAN

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Current Employment

Feb 2025 - Senior Research Economist, Current Economic Conditions Division, Monetary Analysis, **Bank of England**, London, United Kingdom
Scenario synthesis for the Bank of England (cross-divisional work)

Past Employment

Oct 2022 - Feb 2025 Research Economist, Current Economic Conditions Division, Monetary Analysis, **Bank of England**, London, United Kingdom
Quantile-MIDAS model for density nowcasts of UK GDP; contributor to the "Bernanke review of Bank of England Forecast"

Sep 2021 - Sep 2022 Postdoctoral Researcher, **The Alan Turing Institute** (with the ONS Data Science Campus), London, United Kingdom

Apr 2019 - Nov 2019 Ph.D. Intern, Research Department, **Norges Bank**, Oslo, Norway

Oct 2015 - Sep 2016 Junior Economist, **Prometeia**, Bologna, Italy

Education

2016 - 2021 **Ph.D. in Finance and Econometrics**, Warwick Business School, University of Warwick, Coventry, United Kingdom
Supervisors: James Mitchell and Ana Galvão
Funded by an ESRC doctoral scholarship

2015 **M.Sc. in Models and Methods for Economics**, Ca' Foscari University of Venice, Venice, Italy. Grade: 110/110 cum laude

2013 **B.Sc. in Economics**, Ca' Foscari University of Venice, Venice, Italy. Grade: 103/110

Research Interests

Density forecasting, forecast combination and calibration, nowcasting, macroeconomic risk.

Publications in Refereed Journals

1. "[Quantile forecast combination: An application to forecasting US GDP growth](#)", with Knut Are Aastveit and Saskia ter Ellen (2026). **International Journal of Forecasting** (forthcoming).
2. "[Bayesian Calibration of Generalized Pools of Predictive Distributions](#)", with Roberto Casarin and Francesco Ravazzolo (2016). **Econometrics** 4(1), 17.

Working Papers

3. "Forecasting Macroeconomic Risks in the UK", with David Aikman, Rhys Bidder, Simon Lloyd, Simone Maso, Aditya Mori and Matthew Tong.
4. "Testing for Correct Specification of Path Density Forecasts", with Ana Galvão and James Mitchell.

5. [“Nowcasting using regression on signatures”](#), with Samuel N. Cohen, Lars Nesheim, Áureo de Paula, Arthur Turrell and Lingyi Yang. arXiv:2305.10256.
6. [“When Growth-at-Risk Hits the Fan: Comparing Quantile-Regression Predictive Densities with Committee Fan Charts”](#), with Simon Lloyd and Ed Manuel.

Policy Publications

7. Contributor to the “Bernanke review of Bank of England Forecast”: Ben S. Bernanke (2024), [“Forecasting for monetary policy making and communication at the Bank of England: a review”](#). **Bank of England**.
8. [“Making scenarios add up: spanning risks with scenario synthesis”](#), with Davide Brignone, Satyam Goel, Simon Lloyd, Nades Raviraj and Andrea Renzetti (2026). **Bank Insights**, Bank of England.
9. [“Beyond point estimates: quantifying risk around the near-term UK GDP forecast using a new quantile-MIDAS model”](#), with Jessica Verlander (2025). **Bank Overground**, Bank of England.

Teaching Experience

Bank of England, London, United Kingdom (Module Leader)

2024 - 2026	Nowcasting for Decision Makers, Centre for Central Banking Studies
2026	Quantile Regression, Monetary Analysis Technical Skills Programme
2024	Nowcasting, Monetary Analysis Technical Skills Programme

University of Warwick, Coventry, United Kingdom (Teaching Assistant)

2022	Financial Econometrics (Undergraduate, Level 2), Warwick Business School. Module leader: Cesare Robotti
2021 - 2022	Forecasting for Decision Makers (MBA), Warwick Business School. Module leader: Ana Galvão
2021	Fintech (Undergraduate, Level 3), Warwick Business School. Module leader: Ruslan Sverchkov
2017 - 2020	Quantitative Methods for Finance (M.Sc.), Warwick Business School. Module leaders: Cesare Robotti, Anthony Garratt
2017 - 2019	Advanced Econometric Theory (Ph.D. in Economics), Department of Economics. Module leader: Giovanni Ricco
2017 - 2018	Global Integrative Project (Undergraduate), Warwick Business School. Module leader: Frederik Dahlmann

Presentations

2026	ESEM mini-workshop “Forecasting and Risk Assessment” (Dublin, Ireland), ES-CoE Conference on Economic Measurement, panel “Frontiers in nowcasting” (London, United Kingdom), SNDE (Lisbon, Portugal), AEA (American Economic Association) Annual Meeting (Philadelphia, United States), Board of Governors of the Federal Reserve System, seminar (Washington DC, United States)
2025	Macro Modelling for Monetary Policy Forum: launch of the Bank of England Macro Technical Paper series, NIESR (London, United Kingdom), IAAE (Turin, Italy), SNDE (San Antonio, United States)
2024	Bank of Canada conference “Real-Time Data Analysis, Methods and Applications” (Ottawa, Canada), EEA-ESEM (Rotterdam, Netherlands), SNDE (Padova, Italy), University of Kent, seminar (Canterbury, United Kingdom)
2023	International Panel Data Conference (Amsterdam, Netherlands), IAAE (Oslo, Norway), ECB Conference on Forecasting Techniques, poster (Frankfurt, Germany), Workshop “Non-Linearities in Macro”, Queen Mary University of London (London, United Kingdom), SNDE (Orlando, United States)
2022	Bank of England, Macro Brownbag (London, United Kingdom)

2020	CFE (virtual), ISF (virtual), SNDE (virtual)
2019	ESEM (Manchester, United Kingdom), IAAE (Nicosia, Cyprus), Norges Bank, seminar (Oslo, Norway)
2018	CFE (Pisa, Italy), Narodowy Bank Polski Workshop on Forecasting (Warsaw, Poland)

Discussions

2026	“Mixed Frequency Functional VARs for Nowcasting the Income Distribution in the UK” by A. de Polis, G. Koop, S. McIntyre, J. Mitchell and P. Wu, AEA (American Economic Association) Annual Meeting (Philadelphia, United States)
2023	“Conditional Forecasts in Large Bayesian VARs with Multiple Soft and Hard Constraints” by A. Poon, J. Chan, D. Pettenuzzo and D. Zhu, 12th ECB Conference on Forecasting Techniques (Frankfurt, Germany)

Conference Organiser and Program Committee

2024 - 2026	Scientific Committee, ECONDAT conferences
2019	Lead organiser, Royal Economic Society Symposium of Junior Researchers (Coventry, United Kingdom)

Refereeing

International Journal of Forecasting, Journal of Applied Econometrics, Journal of Business & Economic Statistics.

Professional Service

Jul 2024	Workshop on nowcasting at the Central Bank of Kenya, on behalf of the Bank of England (Nairobi, Kenya)
2019	Member of the Royal Economic Society working group drafting the Society’s Code of Conduct