Laura Coroneo

Department of Economics and Related Studies, University of York
Heslington, York YO10 5DD, United Kingdom
Phone: +44 793 5978356
Email: laura.coroneo@york.ac.uk
Webpage: www.sites.google.com/view/lauracoroneo

CURRENT POSITION

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

EDUCATION

Ph.D. in Economics, ECARES – Université Libre de Bruxelles (Belgium), 2009

M.Sc. in Economics and Statistics, ECARES – Université Libre de Bruxelles (Belgium), 2005

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

ACADEMIC EXPERIENCE

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 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

RESEARCH INTERESTS: Applied Macro-Finance, Econometrics, Empirical Finance

JOURNAL ARTICLES

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

Testing the predictive accuracy of COVID-19 forecasts (with Fabrizio Iacone, Alessia Paccagnini and Paulo Santos Monteiro)

Does real-time macroeconomic information help to predict interest rates? (with Alberto Caruso).

A Real-time Density Forecast Evaluation of the ECB Survey of Professional Forecasters (with Fabrizio Iacone and Fabio Profumo), York Discussion Paper 19/14.

TIPS liquidity premium and Quantitative Easing, York Discussion Paper 15/23.

RESEARCH GRANTS AND AWARDS

2019	York-Maastricht partnership (co-applicant), £15,000
2020-2016	Research and Impact Support funding for the Asset Pricing Workshops 2016-2020, about £5,000 each
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 group 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 (0.6 FTE), £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).

PH.D. SUPERVISION

Fabio Profumo: Heteroscedasticity and Autocorrelation Robust forecast evaluation, 2016-

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

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

TEACHING

University of York	Applied Econometrics for Research (PhD), 2015-20
	Financial Economics and Capital Markets (BSc), 2012-20
	Asset Pricing (PhD), 2015-20
	Econometrics I & II (MSc), 2015-19
	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

DEPARTMENTAL SERVICE

Organizer:	Asset Pricing Workshop 2016-20
	Conference on “Macroeconomic, financial and international linkages”, 2015
	Internal workshops, University of York, 2012-2018
	Econometrics and Applied Economics seminar, Univ. of Manchester, 2011/12
Coordinator:	Centre for Applied Macro-Finance (CAMF), University of York, 2013-
	Academic coordinator for learning technology, University of York, 2017-
Member:	Departmental Teaching Committee, University of York, 2017-
	PG Mitigating Circumstances Committee, University of York, 2016-
	Research Computing Working Group, University of York, 2016-
	Impact Case Study Scoping Committee, University of York, 2016-
	Recruitment Panel for lectureships, University of York, 2015, 2018, 2019
	Recruitment Panel for lectureships, York Management School, 2019
	Staff Student Liaison Committee UG, 2017-19
	Search Committee, University of York, 2017-18
	Journal List Working Group, University of York, 2016-17
	Departmental Research Committee, University of York, 2015-17
	Equality Challenge Working Group, 2014-17
Deputy Chair:	Board of Studies, University of York, 2017-18, 2020-

PROFESSIONAL SERVICE

Executive Committee (Secretary), Money Macro and Finance (MMF) Research Group, 2018-

Member of the Peer Review College, Economic and Social Research Council (ESRC), 2012-19

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

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

Program Committee:

- European Meeting of the Econometric Society (ESEM 2019, ESEM 2018);
- 50th Money Macro and Finance annual conference (MMF 2019);
- 12th International Conference on Computational and Financial Econometrics (CFE 2018);
- PhD Workshop on "Recent Developments in Money, Macroeconomics and Finance" University of York, 8- 9 April 2015;
- Eastern Finance Association Annual Conferences, 2009-2012

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

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

2019: ECB*, Bank of Finland*, Bank of England*, Oxford NuCamp-Saïd Macro-finance Conference, Annual Symposium of the Society for Nonlinear Dynamics and Econometrics – SNDE (Federal Reserve Bank of Dallas), Koç University*, Now-Casting Economics*, Italian Congress of Econometrics and Empirical Economics – ICEEE (University of Salento)

2018: Conference on Computational and Financial Econometrics - CFE (University of Pisa), Conference on Advances in Applied Macro-Finance, (Istanbul Bilgi University), Workshop on Nowcasting* (EU Independent Fiscal Institutions, Bratislava), Computing in Economics and Finance - CEF (Università Cattolica del Sacro Cuore, Milan), 2nd Lancaster Macroeconomic and Financial Time Series Analysis workshop*, Warwick Business School*, Now-Casting Research Seminar*, Vienna Workshop on Economic Forecasting (IHS), Bank of Portugal

2017: Computational and Financial Econometrics - CFE* (University of London), Money Macro and Finance annual conference (Kings College, London), Computing in Economics and Finance - CEF (Fordham University, New York), Time Series Econometrics and Applications for Macroeconomics and Finance Workshop (Barcelona GSE)

2016: Applied Time Series Workshop* (Federal Reserve Bank of Saint Louis); European Economic Association - Econometric Society European Meeting – EEA-ESEM (Geneva); Fiscal Policy Symposium (University of York); Financial Econometrics & Empirical Asset Pricing Conference (University of Lancaster); Asset Pricing Workshop (University of York), 36th International Symposium on Forecasting* (Santander), RCEA Money/Macro Workshop (Rimini), Royal Economic Society Annual Conference (University of Sussex); Centre for Finance, Credit and Macroeconomics* (University of Nottingham); Computational and Financial Econometrics (University of Seville).

2015: Bank of England*; University of Hull*; Money, Macro and Finance Annual Conference (Cardiff Business School); International Association for Applied Econometrics (University of Macedonia); Time Series Analysis in Macro and Finance (Barcelona GSE Summer Forum); Georgetown Center for Economic Research Biennial Conference (Georgetown University); 11th BMRC/DEMS Conference (Brunel University); Macroeconomic, Financial and International

Linkages (University of York); Computational and Financial Econometrics - CFE (University of London).

REFEREE

Journal of Econometrics, Journal of Business Economics and Statistics, Journal of the American Statistical Association, 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.

EXTERNAL ENGAGEMENT

BBC Radio York interview: 24 Mar 2015, 24 Aug 2016, 24 Sept 2015

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