ECONDAT 2026 Spring Meeting

Hosted by the Banque de France, Paris

Draft Programme

Friday, 5th June 2026

Registration - *08:15 – 08:45*

Opening Remarks - *08:45 – 09:00*

Sebastian Barnes (OECD) – *Tracking a volatile and complex world – OECD experiences with big data*

Session 1: Economic Narratives - *09:00 – 10:30*

Chair: Jean-Charles Bricongne (Banque de France)

09:00–09:30 Johannes Zahner (Goethe University Frankfurt) - *Tracing the Spread of Inflation Narratives*

Discussant: **Alexandra Piller** (Study Center Gerzensee & University of Bern)

09:30–10:00 Jérémie Cohen-Setton (International Monetary Fund) - *Reading the Fund, A Systematic Analysis of IMF Fiscal Advice Using Large Language Models*

Discussant: **Auguste de Lambilly** (Banque de France)

10:00–10:30 Farah Tohme (Goethe University) - *Fiscal Narratives and Inflation*

Discussant: **Yann Dorville** (OECD)

Coffee Break - *10:30 – 11:00*

Session 2: Granular Data for Macroeconomic Analysis - *11:00 – 12:30*

Chair: Joel Suss (Financial Times, London School of Economics)

11:00–11:30 Prachi Srivastava (University of Heidelberg) - *Nowcasting Economic Growth with Machine Learning and Satellite Data*

Discussant: **Dragos Gorduza** (Bank of England)

11:30–12:00 Ana Pastor Merino (Universitat Politècnica de València) - *Does AI Boost Firm Productivity? A Web Scraping and LLMs Approach*

Discussant: **Eurydice Fotopoulou** (International Monetary Fund)

12:00–12:30 Maxime Fajeau (University of Lille) - *Climate Shocks and U.S. Bank Stability*

Discussant: **Hamza Bennani** (University of Nantes)

Lunch & Poster Session - *12:30 – 13:45*

- *Reading Between the Lines: Uncovering Inflation Expectations from Multilingual Media Coverage* - **Alexandra Piller** (Study Center Gerzensee & University of Bern)
- *Attention, Inflation Expectations, and the Transmission of Monetary Policy* - **Luigi Longo** (European Commission)
- *Who Benefits When Banks Go Digital? FinTech Adoption and SME Lending in the UK* - **Alexander Prior** (Bank of England)
- *Enforcing Prudential Discipline: A Rule-Constrained LLM Framework for Financial Stability Reports* - **Antoaneta Amza** (National Bank of Romania)
- *Geopolitics, Geoeconomics and Risk: A Machine Learning Approach* - **Alvaro Ortiz** (BBVA Research)
- *Financial Market Effects of European Capital Market Integration* – **Andrea Coletta** (Banca d'Italia)

Keynote - *13:45 – 14:45* Barbara Rossi (CREI, Universitat Pompeu Fabra) : TBC

Discussant: **Anna Simoni** (CREST, CNRS, École Polytechnique, ENSAE)

Session 3: LLMs for Economic Modelling - *14:45 – 16:15*

Chair: Jerome Coffinet (Banque de France)

14:45–15:15 Tara M. Sinclair (The George Washington University) – *FOMC In Silico: A Multi-Agent System for Monetary Policy Decision Modelling*

Discussant: **Andreas Joseph** (Bank of England)

15:15–15:45 Francesca Monti (UC Louvain and CEPR) – *In the Fed we trust? Measuring trust in central banking and its effects on the macroeconomy*

Discussant: **Luigi Longo** (European Commission)

15:45–16:15 Giuseppe Matera (EPFL and Swiss Finance Institute) – *Corporate Earnings Calls and Analyst Beliefs*

Discussant: **Hoang Nhan Ha** (IÉSEG)

Coffee Break - *16:15 – 16:45*

<u>Session 4: Forecasting and Interpretability</u> - *16:45 – 18:15*

Chair: Roland Lubrano Di Scampamorte (Banque de France)

16:45–17:15 Gabriel Rodriguez-Rondon (Bank of Canada) – *Implied Factors: The Linear Skeleton of Machine Learning Forecasts*

Discussant: **Antoaneta Amza** (National Bank of Romania)

17:15–17:45 Arthur Stalla-Bourdillon (European Central Bank) – *Predicting Oil Prices with LLMs: Tapping into OPEC and IEA Reports*

Discussant: **Alvaro Ortiz** (BBVA Research)

17:45–18:15 David Gauthier (Banque de France) – *Small Talks and the Predictability of Monetary Policy Surprises*

Discussant: **Jeremy Fouillard** (PSE,INSEE)

<u>Closing Remarks</u> - *18:15 – 18:30*

Jean-Charles Bricongne (Banque de France)