

## ECONDAT 2026 Spring Meeting

*Hosted by the Banque de France, Paris*

**Official Programme**

**Friday, 5<sup>th</sup> 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**

## **Session 4: Forecasting and Interpretability - 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)

## **Closing Remarks - 18:15 – 18:30**

**Jean-Charles Bricongne** (Banque de France)