

CALL FOR PAPERS

“Macroeconomic modelling in times of uncertainty”

Banca d'Italia, Rome, September 24-25, 2026

Banca d'Italia will host a conference on new approaches to modeling and assessing the macroeconomic impact of uncertainty.

The meeting will bring together academics and policymakers to discuss recent advances in the use of micro and macro data for measuring aggregate uncertainty, in modelling and estimating the effects of heightened uncertainty on the macroeconomy via the decisions of firms and households, on monetary and fiscal policy transmission, and on macroeconomic forecasting and scenario analysis. The event will last one and a half days, with a conference dinner scheduled at the end of the first day.

Topics of particular interest include, but are not limited to:

- Measurement of macroeconomic and microeconomic uncertainty
- Uncertainty shocks and business cycle fluctuations
- Firm-level uncertainty, investment, and employment dynamics
- Household-level uncertainty, consumption, and saving behaviours
- Uncertainty and monetary policy transmission
- Monetary and fiscal policy design under uncertainty
- Solving and estimating models under uncertainty: machine-learning, global-solution and non-linear methods
- Forecasting, scenarios, and tail-risk analysis under uncertainty

Keynote speakers

Dario Caldara (Federal Reserve Board) and **Barbara Rossi** (European University Institute and Universitat Pompeu Fabra) are confirmed keynote speakers for the event.

Paper submission and important dates

We invite the submission of theoretical and empirical papers. Manuscripts must be submitted to conf_macromodelling2026@bancaditalia.it by **April 15th, 2026**. Authors of accepted papers will be notified by **June 15th, 2026**.

Reimbursements for travel and accommodation are available for academic speakers, subject to a cap. All presentations will take place in-person at Banca d'Italia in Rome.

Organising committee

Alessandro Cantelmo, Alessandro Ciancetta, Pietro Cova, Davide Delle Monache, Giacomo Mangiante and Claudia Pacella (Banca d'Italia).