





# PATRICK ALTMAYER

## Currently studying for my PhD

I'm studying for a PhD in Trustworthy AI under supervision of [Cynthia Liem](#) at [Delft University of Technology](#). I'm also a member of the [AI for Fintech Research collaboration](#) between [Delft University of Technology](#) and [ING](#). If you are interested in discussing my research or any projects on your side, please feel free to contact me.



## EDUCATION

- 2025  
|  
2021
- **PhD in Computer Science**  
Delft University of Technology  Delft, Netherlands
- Thesis topic: Trustworthy Artificial Intelligence
- 2021
- **Master in Data Science**  
Barcelona School of Economics  Barcelona, Spain
- Thesis: Deep Vector Autoregression for Macroeconomic Data
- 2018
- **Master in Finance**  
Barcelona School of Economics  Barcelona, Spain
- Thesis: Option Pricing in the Heston Stochastic Volatility Model
- 2017
- **Master of Arts with Honours in Economics**  
University of Edinburgh  Edinburgh, United Kingdom
- Thesis: Can misguided monetary policy explain the European housing bubble?

## PROFESSIONAL EXPERIENCE

- 2021  
|  
2018
- **Economist, Graduate**  
Bank of England  London, United Kingdom
- Co-author of two staff working papers (upcoming).
  - Co-initiated and led app development.
  - Briefing work for policy committees.
- 2017
- **Postgraduate Intern**  
Bank of England  London, United Kingdom
- Econometric analysis of transaction data set in R.
  - Internal presentation of project results.

## CONTACT INFO

 [p.altmeyer@tudelft.nl](mailto:p.altmeyer@tudelft.nl)

 [github.com/pat-alt](https://github.com/pat-alt)

 +49 176 48726927

For more information, please contact me via email.

## SKILLS

Experienced in machine learning, finance, economics and monetary policy.

Highly skilled in R, Julia, Python and Markdown.

Solid knowledge of C++ (Rcpp), SQL, MATLAB, Stata, HTML, CSS, git, docker, AWS and LaTeX.

*Last updated on 2022-04-14.*



## TEACHING EXPERIENCE

- 2021 • **Foundations of Data Science Summer School**  
Teaching Assistant at Barcelona School of Economics 📍 Barcelona, Spain
- 2020 | 2019 • **Introduction course to R and Git**  
Lead Trainer at Analytics Enablement Hub, Bank of England. 📍 London, United Kingdom
- 2017 | 2016 • **Honours Modules in Econometrics**  
Teaching assistant at School of Economics, University of Edinburgh 📍 Edinburgh, United Kingdom



## SELECTED PUBLICATIONS AND POSTERS

- 2021 • **Deep Vector Autoregression for Macroeconomic Data**  
Masters Thesis (selected for publication) 📍 Barcelona, Spain  
Agustí M., Altmeyer P., Vidal-Quadras Costa I.
- 2021 • **Yield curve sensitivity to investor positioning around economic shocks**  
Bank of England Staff Working Paper (upcoming) 📍 London, United Kingdom  
Altmeyer P., Boneva L., Kinston R., Saha S., Stoja E.
- 2018 • **Option pricing in the Heston stochastic volatility model: an empirical evaluation**  
Masters Thesis (selected for publication) 📍 Barcelona, Spain  
Altmeyer P., Grapendal J., Pravosud M., Quintana G.




## CONFERENCES AND WORKSHOPS

- 2021 • **NeurIPS 2021 MLECON Workshop**  
Poster presentation of @altmeyer2021deep 📍 Virtual
- 2021 • **IFABS 2021 Oxford**  
Presented our BoE Staff Working Paper on yield curve pricing 📍 Oxford, United Kingdom
- 2019 • **Money markets and central bank balance sheets**  
Presented research on demand for central bank reserves at ECB 📍 Frankfurt, Germany



## OUTREACH AND AWARDS

- 2020 • **Novartis Datathon**  
3rd Price Winner of Datathon 📍 Barcelona, Spain
- 2020 • **Fee Waiver and Funding for Masters**  
Full funding for Masters in Data Science through BSE and Bank of England 📍 Barcelona, Spain
- 2020 • **Class representative**  
Masters in Data Science 📍 Barcelona, Spain
- 2017 • **Fee waiver for Masters**  
Total tuition fee waiver for Master in Finance through BSE 📍 Barcelona, Spain

- 
- 2017 ● **School of Economics Prize**  
Edinburgh University School of Economics Joint Prize for the best performance in Economics  
📍 Edinburgh, United Kingdom
  - 2016 ● **TEDx talk**  
Held a TEDx talk about European Integration, Diversity and Societal Well-being  
📍 Edinburgh, United Kingdom
  - 2015 ● **School of Economics Prize**  
School of Economics Prize for academic excellence in Economics  
📍 Edinburgh, United Kingdom