# ALLAN DAVIDS

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Consumer and Household Finance  $\cdot$  Urban Economics  $\cdot$  Public Economics

#### APPOINTMENTS

2020/04 – Lecturer, School of Economics, University of Cape Town

#### **EDUCATION**

PhD in Economics, University of Cape Town
Visiting PhD student, Stern School of Business, New York University
MCom Economics with distinction, Stellenbosch University
BCom (Hons) Economics, Stellenbosch University
BA Value and Policy Studies, Stellenbosch University

#### VISITING POSITIONS

2019/01 - 2019/04 Visiting Researcher – Department of Finance, Imperial College Business School 2017/04 - 2017/04 Visiting Researcher – Institute for New Economic Thinking, University of Oxford

## RESEARCH

#### Working Papers

- 1. "Diffuse Bunching with Lumpy Incomes: Theory and Estimation" (with Santosh Anagol, Ben Lockwood and Tarun Ramadorai), July 2022
- 2. "Social learning in a Covid-19 Network Model" (with Gideon du Rand, Co-Pierre Georg, Tina Koziol, Joeri Schasfoort), April 2021
- 3. "The Cape of Good Homes: Exchange Rate Depreciations, Foreign Demand and House Prices", May 2020

## In Progress

• "Home foreclosure discounts and investment outcomes"

#### Policy-related

1. "The consumer credit landscape in South Africa" (with Esti Kemp), South African Reserve Bank Financial Stability Topical Briefing, January 2017

## TEACHING

2021 -	Econometrics (Postgraduate - ECO4016F), School of Economics, University of Cape Town
2020 -	Policy Analysis (Postgraduate - ECO4028S), School of Economics, University of Cape Town
2020 –	Quantitative Methods in Economics (Undergraduate - ECO3021S), School of Economics, University of Cape Town
2020 –	Public Sector Economics (Undergraduate - ECO3023S), School of Economics, University of Cape Town
2017	Risk Management Computing Skills (Postgraduate), AIFMRM, University of Cape Town
As assistant	
2018 - 2019	Financial Software Engineering (Postgraduate), AIFMRM, University of Cape Town
2017	Mathematical Computing Skills (Postgraduate pre-course), AIFMRM, University of Cape Town
2015	Economics 114, University of Stellenbosch

## NON-ACADEMIC EMPLOYMENT AND AFFILIATIONS

2018 – Co-founder, Registree

## CONFERENCES AND SEMINARS

2022	LMU Munich* · CREST* · Toulouse School of Economics*	
2021	Journées Louis-André Gérard-Varet (LAGV) · University of Cape Town · South African Revenue Services · ERSA Public Finance Seminar · ABM4Policy Seminar $^*$ · George Mason University $^*$ · European Bank for Reconstruction and Development $^*$	
2020	Imperial College Business School* $\cdot$ Stellenbosch University *	
2019	$VW \ \& \ Goethe \ University: \ SAFE: \ Quantitative \ Easing \ and \ Financial \ (In) stability \cdot Stellenbosch \ University \cdot South \ African \ Reserve \ Bank \ Biennial \ Conference$	
2018	VW & Waseda University: Quantitative Easing and Financial (In)stability $\cdot$ University of Cape Town	
2017	INET Oxford $\cdot$ South African Reserve Bank $\cdot$ National Treasury of South Africa $\cdot$ University of Cape Town $\cdot$ National Treasury Housing and Urban Development Winter School $\cdot$ University of Cape Town	
2016	City of Cape Town · VW & University of Cape Town: Quantitative Easing and Financial (In)stability	
(*: presentation by co-author)		

## **DISCUSSIONS**

2022 American Finance Association (AFA) Annual Meeting: "How do Taxes Affect the Trading Behavior of Private Investors? Evidence from Individual Portfolio Data" - Buhlmann, Dörrenberg, Loos & Voget

#### PROFESSIONAL ACTIVITIES

### Refereeing activities

Journal of Economics and Statistics · ERSA Working Paper Series

#### Academic service

2023 – Degree convener, MPhil in Financial Technology, University of Cape Town

2022 External examiner, Econometrics, Cape Peninsula University of Technology

07/2020 - 06/2024 Elected member of the University of Cape Town Senate

### Non-academic service

2021 Statistics South Africa - developing a residential property price index (RPPI) for South

Africa

2019 Insight2Impact DataHack4FinancialInclusion - Data Science Mentor

2018 UCT GSB FinTech Startup Weekend - Coach

2018 National Treasury of South Africa - geocoding tax administrative data

2009 - 2011 City of Cape Town - Junior Mayor

#### AWARDS AND GRANTS

2020 South African Reserve Bank Financial Stability PhD Scholarship

2018 South African Reserve Bank Financial Stability Research Grant

2017 – 2019 Volkswagen Foundation & AIFMRM PhD Scholarship

2016 Economic Society of South Africa – Nominee: best Masters dissertation in South Africa

2014 National Research Foundation Research and Innovation Research Grant

2013 Mayor's Award for Youth Leadership, City of Cape Town

#### MEDIA COVERAGE

1. "Here's what the many different models predict about Covid-19", The Citizen, May 2020.

2. "The blame game", Business Day Homefront, June 2017.

#### LANGUAGES

Programming R, Python, JavaScript, HTML, Java

Software Office, Stata, SQL, NetLogo, QGIS, Matlab, Eviews

Natural English (native), Afrikaans (fluent)

# REFERENCES

Available on request

Last Update: July 2, 2022