ALLAN DAVIDS

School of Economics, University of Cape Town allan.davids@uct.ac.za · allandav.github.io

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. "Social learning in a Covid-19 Network Model" (with Gideon du Rand, Co-Pierre Georg, Tina Koziol, Joeri Schasfoort), April 2021
- 2. "Do Firms Have a Preference for Paying Exactly Zero Tax?" (with Santosh Anagol, Ben Lockwood and Tarun Ramadorai), February 2021
- 3. "The Cape of Good Homes: Exchange Rate Depreciations, Foreign Demand and House Prices", May 2020

In Progress

- "Diffuse Bunching with Optimization Frictions: Theory and Estimation" (with Santosh Anagol, Ben Lockwood and Tarun Ramadorai)
- "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

 $01/2016\text{--}09/2016 \quad Data\ scientist,\ Eighty 20$

CONFERENCES AND SEMINARS

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 · South African Reserve Bank · National Treasury of South Africa · University of Cape Town · National Treasury Housing and Urban Development Winter School · University of Cape Town
2016	City of Cape Town · VW & University of Cape Town: Quantitative Easing and Financial (In)stability

DISCUSSIONS

(*: presentation by co-author)

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 \cdot ERSA Working Paper Series

Academic service

 $07/2020-06/2024\,$ 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	$Insight 2 Impact\ Data Hack 4 Financial Inclusion\ -\ Data\ Science\ Mentor$
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: April 7, 2022