**CITIZENSHIP** British and German; Canadian permanent resident

**CONTACT** Financial Markets Department Email: authemann@bankofcanada.ca

Information Bank of Canada

234 Wellington Street

Ottawa, ON, K1A 0G9, Canada

Principal Researcher, Financial Markets Department, Bank of Canada **CURRENT** 

**POSITION** 

Research Associate, Systemic Risk Centre, London School of Economics AFFILIATIONS

Research Affiliate, Centre for Finance, University College London

**PREVIOUS** Senior Economist, Financial Markets Department, Bank of Canada, August 2019 - March 2022

**POSITIONS** Research Officer, Systemic Risk Centre, London School of Economics, August 2014 - July 2019

RESEARCH Financial Economics, Market Structure & Design, Financial Intermediation

**INTERESTS** 

**EDUCATION** PhD in Economics, University College London, June 2015

**PUBLICATIONS** Financial Transaction Taxes and the Informational Efficiency of Financial Markets: A Struc-

tural Estimation (with Marco Cipriani and Antonio Guarino), forthcoming Journal of Financial

Economics, 2022.

Artificial Intelligence and Systemic Risk (with Jon Danielsson and Robert Macrae), Journal of

Banking & Finance, vol. 140 (special issue on institutions, risk measures and portfolio optimiza-

tion), 2022.

WORKING PAPERS Strategic Uncertainty in Financial Markets: Evidence from a Consensus Pricing Service (with

Lerby Ergun), R&R at the *The Journal of Finance*.

Best Applied Paper Award, Econometric Society European Meeting 2017

Pre-emption & Delay: Debt Financing with Rollover Risk

Competitive Screening of Customers with Non-Common Priors

AWARDS Econometric Society European Meeting Award for Best Applied Economics Paper, 2017

Outstanding Teaching Assistant Award, Department of Economics, UCL, 2010, 2011

CONFERENCES AND

2021 HEC Montréal, Econometric Society European Meeting, Milan 2021 LSE, Bank of Eng-INVITED SEMINARS land, European Central Bank 2020 Financial Market Responses to Covid-19 Workshop, LSE & Bank of Canada, Econometric Society World Congress 2019 · Federal Reserve Board, Bank of Canada, École Polytechnique, Paris, King's College, London, University of Bristol, Bank of England, University of Copenhagen, Nova SBE, Católica Lisbon SBE 2018 Econometric Society

European Winter Meeting, Naples, University of Sussex, Cass Business School, North America

Summer Meeting, Econometric Society, Davis, CEPR Third Annual Spring Symposium in Financial Economics **2017** Econometric Society European Meeting, Lisbon **2016** Econometric Society World Congress, Montreal, European Economic Association Annual Congress, Mannheim **2015** Systemic Risk in Over-The-Counter Markets Conference, LSE.

**DISCUSSIONS** 

"How does the Fed manage interest rate expectations?" Robin Tietz, 6th Emerging Scholars in Banking and Finance Conference, Cass Business School, December 2018.

"Financial Consumption and the Cost of Finance: Measuring Financial Efficiency in Europe 1950-2007," Guillaume Bazot, LSE/FCA conference on Understanding Financial Market Effectiveness: New Approaches, February 2016.

CONFERENCE ORGANISATION Member of the EEA program committee (finance), EEA-ESEM Congress, Milan 2022. Member of the EEA program committee (finance), EEA-ESEM Congress, Copenhagen 2021. Co-organizer, "Financial Market Responses to Covid-19 Policy Interventions," Bank of Canada & LSE, November 2020.

Co-organizer, "Systemic Risk in Over-The-Counter Markets," LSE, November 2015.

REFEREEING

Economica, Journal of the European Economic Association, Journal of Money, Credit and Banking, Macroeconomic Dynamics, Review of Economic Studies

LANGUAGES

German (Native), English (Fluent), French (Fluent)