**CITIZENSHIP** British and German

**CONTACT** Financial Markets Department Email: authemann@bank-banque-canada.ca

**INFORMATION** Bank of Canada

234 Wellington Street

Ottawa, ON, K1A 0G9, Canada

Senior Economist, Financial Markets Department, Bank of Canada, since August 2019 **CURRENT** 

**POSITION** 

**OTHER** Research Associate, Systemic Risk Centre, London School of Economics

**AFFILIATIONS** 

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

**POSITION** 

Financial Economics, Market Structure & Design, Financial Intermediation RESEARCH

**INTERESTS** 

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

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

Lerby Ergun) - Best Applied Paper Award, Econometric Society European Meeting 2017

Financial Transaction Taxes and the Informational Efficiency of Financial Markets: A Structural Estimation (with Marco Cipriani and Antonio Guarino) - R&R Journal of Financial Economics

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

Pre-emption & Delay: Debt Financing with Rollover Risk

Competitive Screening of Customers with Non-Common Priors

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

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

**CONFERENCE PRESENTATIONS** 

Society World Congress 2019 · Federal Reserve Board, Bank of Canada, Ecole Polytechnique, AND SEMINARS Paris, King's College, London, University of Bristol, Bank of England, University of Copenhagen, Nova SBE, Catolica 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

2020 Financial Market Responses to Covid-19 Workshop, LSE & Bank of Canada, Econometric

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

Member of the program committee, EEA-ESEM Congress, Copenhagen 2021.

ORGANISATION 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 Bank-

ing, Macroeconomic Dynamics

LANGUAGES

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