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

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

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

RESEARCH Financial Economics, Market Structure & Design, Financial Intermediation

INTERESTS

EDUCATION PhD in Economics, University College London, June 2015

WORKING PAPERS Higher-Order 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*

Pre-emption & Delay: Debt Financing with Rollover Risk

Competitive Screening of Customers with Non-Common Priors

POLICY PAPERS Artificial Intelligence and Systemic Risk, SRC Special Paper, July 2019 (with Jon Danielsson

and Robert Macrae).

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

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

CONFERENCE PRESENTATIONS AND SEMINARS 2019 · Federal Reserve Board, Bank of Canada, Ecole Polytechnique, 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 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.

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CONFERENCE ORGANISATION 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)