**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

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

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

**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 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

Pre-emption & Delay: Debt Financing with Rollover Risk

Competitive Screening of Customers with Non-Common Priors

**PUBLICATIONS** Artificial Intelligence and Systemic Risk (with Jon Danielsson and Robert Macrae) - Journal of

Banking & Finance (forthcoming)

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

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

CONFERENCES AND

2021 LSE, Bank of England, European Central Bank 2020 Financial Market Responses to Covid-**INVITED SEMINARS** 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

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)