

| | | |
|---------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------|
| CITIZENSHIP | British and German; Canadian permanent resident | |
| CONTACT INFORMATION | Financial Markets Department Bank of Canada 234 Wellington Street Ottawa, ON, K1A 0G9, Canada | Email: authemann@bankofcanada.ca |
| CURRENT POSITION | Principal Researcher, Financial Markets Department, Bank of Canada | |
| AFFILIATIONS | Research Associate, Systemic Risk Centre, London School of Economics Research Affiliate, Centre for Finance, University College London | |
| PREVIOUS POSITIONS | Senior Economist, Financial Markets Department, Bank of Canada, August 2019 - March 2022 Research Officer, Systemic Risk Centre, London School of Economics, August 2014 - July 2019 | |
| RESEARCH INTERESTS | Financial Economics, Market Structure & Design, Financial Intermediation | |
| EDUCATION | PhD in Economics, University College London, June 2015 | |
| PUBLICATIONS | Financial Transaction Taxes and the Informational Efficiency of Financial Markets: A Structural Estimation (with Marco Cipriani and Antonio Guarino), <i>Journal of Financial Economics</i> 146(3), 2022. Artificial Intelligence and Systemic Risk (with Jon Danielsson and Robert Macrae), <i>Journal of Banking & Finance</i> 140 (Special Issue on Institutions, Risk Measures and Portfolio Optimization), 2022. | |
| WORKING PAPERS | Demand-Driven Risk Premia in FX and Bond Markets (with Ingomar Krohn, Rishi Vala and Jun Yang) Specialization in Financial Markets (with Milena Wittwer) Artificial intelligence and financial crises (with Jon Danielsson), conditionally accepted at the <i>Journal of Financial Stability</i> . Strategic Uncertainty in Financial Markets: Evidence from a Consensus Pricing Service (with Lerby Ergun), R&R at the <i>The Journal of Finance</i> . Best Applied Paper Award, Econometric Society European Meeting 2017 The calming of short-term market fears and its long-term consequences: The central banks' dilemma (with Mattia Bevilacqua, Jon Danielsson, Lerby Ergun, and Jean-Pierre Zigrand), R&R at the <i>The Journal of Money, Credit & Banking</i> . 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 | |

| | |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| CONFERENCES AND INVITED SEMINARS | <p>2024 Workshop on Competition Policy in Direct Financial Markets, ESCP/Sorbonne, Bank of England 2023 Smith School, of Business, Queen’s University, Université de Bordeaux 2022 HEC Montréal, Econometric Society European Meeting, Milan 2021 LSE, Bank of England, 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.</p> |
| DISCUSSIONS | <p>“Market Power and Capital Constraints,” Jason Allen and Milena Wittwer, Workshop on Competition Policy in Direct Financial Markets, ESCP/Sorbonne, December 2024.</p> <p>“How does the Fed manage interest rate expectations?” Robin Tietz, 6th Emerging Scholars in Banking and Finance Conference, Cass Business School, December 2018.</p> <p>“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.</p> |
| CONFERENCE ORGANISATION | <p>Co-organizer, 5th Bank of Canada FSRC Macro-Finance Conference, Ottawa, October 2024.</p> <p>Member of the EEA program committee (finance), EEA-ESEM Congress, Milan 2022.</p> <p>Member of the EEA program committee (finance), EEA-ESEM Congress, Copenhagen 2021.</p> <p>Co-organizer, “Financial Market Responses to Covid-19 Policy Interventions,” Bank of Canada & LSE, November 2020.</p> <p>Co-organizer, “Systemic Risk in Over-The-Counter Markets,” LSE, November 2015.</p> |
| REFEREEING | <p>Economica, Journal of the European Economic Association, Journal of Banking & Finance, Journal of Financial Stability, Journal of Money, Credit & Banking, Macroeconomic Dynamics, North American Journal of Economics & Finance, Review of Economic Studies</p> |
| LANGUAGES | <p>German (Native), English (Fluent), French (Fluent)</p> |