Andreas Uthemann

August 2024

CITIZENSHIP British and German; Canadian permanent resident

CONTACT INFORMATION
Financial Markets Department
Bank of Canada
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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), 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 optimization), 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

Artificial intelligence and financial crises (with Jon Danielsson)

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 (LSE))

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

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.

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 & Banking, Macroeconomic Dynamics, North American Journal of Economics & Finance, Review of Economic Studies

LANGUAGES

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