

Patrick Altmeyer

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Employment

BANK OF ENGLAND

Economist (London, UK)

2018-2020

Co-initiated and led the development of an analysis tool that is still used internally today.
Research and analysis as co-author of staff working papers on yield curve pricing and demand for central bank reserves.
Policy briefing work for the Monetary Policy Committee and Financial Policy Committee involving econometric data analysis, presentations and speaking notes.

Postgraduate Intern (London, UK)

06/2017-08/2017

Econometric analysis of large panel data set in R.
Presentation of results in to senior members of division and delivery of internal technical report

UNIVERSITY OF EDINBURGH

Teaching Assistant (part-time) (Edinburgh, UK)

2016-2017

Helped third-year econometrics students to familiarize themselves with applications of econometrics in Stata during labs.
Actively taught econometrics in tutorials jointly with senior teaching fellow.
Supported students in help desk sessions.

HANDELSBLATT RESEARCH INSTITUTE

Third-Year Intern (Dusseldorf, Germany)

07/2016-08/2016

Researched economic and financial data using Bloomberg Terminal and Datastream.
Started research on my undergraduate dissertation.

First-Year Intern (Dusseldorf, Germany)

06/2014-08/2014

Data research and analysis in MS Excel for in-depth study of the experiences of German entrepreneurs trading and investing in the African market
Used Bloomberg Terminal for daily research activities

VON POLL IMMOBILIEN GMBH

Second-Year Intern (Dusseldorf, German)

06/2015-07/2015

Integrated various house price estimation models in Excel templates.
Went to various client meetings together with colleagues and independently.

FRESHSIGHT LTD.

Student Consultant (part-time) (Edinburgh, UK)

09/2014-12/2014

Consulted client, The Turing Trust, on how to improve its organizational management and recruitment efforts.
Helped to create a 70 page deliverable together with a team of consultants.
Presented results in front of client and industry experts.

Education

DELFT UNIVERSITY OF TECHNOLOGY

Ph.D. Computer Science

2021-2025

Published research on Counterfactual Explanations, Predictive Uncertainty Quantification and Mechanistic Interpretability in top-tier venues: ICML, AAAI, IEEE SaTML.

Supervised multiple bachelor's and master's theses as well as software projects on related research topics.

Frequently invited as speaker at organizations including The Alan Turing Institute, The Bank of England, De Nederlandsche Bank, Verbond van Verzekeraars.

Founded and maintained Taija, an open-source software organization for Trustworthy Artificial Intelligence in Julia.

Presented at JuliaCon Global for three consecutive years.

Mentored first-time open-source contributors as part of Google Summer of Code and Julia Season of Contributions.

BARCELONA SCHOOL OF ECONOMICS (BSE)

Master's Degree in Data Science, GPA 8.67/10

2020-2021

Dissertation: Deep Vector Autoregression for Macroeconomic Data (9.5)

Relevant modules: Machine Learning (9.0), Reinforcement Learning (10.0)

Master's Degree in Economics and Finance, GPA 9.03/10 (top student)

2017-2018

Dissertation: Option Pricing in the Heston Stochastic Volatility Model (10.0)

Relevant modules: Financial Econometrics (10.0), Pricing Financial Derivatives (9.3)

THE UNIVERSITY OF EDINBURGH

Master of Arts with Honours in Economics, First Class (among top three students)

2013-2017

Dissertation: Can misguided monetary policy explain the European housing bubble? (82%)

Honours modules: Economics of Financial Markets (86%), Adv. Mathematical Economics (79%), Behavioural Economics (71%), Economics of Asymmetric Information (74%)

Publications

Altmeyer, P., Demetriou, A. M., Bartlett, A., & Liem, C. C. (2024). Position: Stop making unscientific AGI performance claims. *International Conference on Machine Learning*, 1222–1242. <https://proceedings.mlr.press/v235/altmeyer24a.html>

Altmeyer, P., Farmanbar, M., Deursen, A. van, & Liem, C. C. S. (2024). Faithful Model Explanations through Energy-Constrained Conformal Counterfactuals. *Proceedings of the Thirty-Eighth AAAI Conference on Artificial Intelligence*, 38, 10829–10837. <https://doi.org/10.1609/aaai.v38i10.28956>

Hengst, F., Wolter, R., Altmeyer, P., & Kaygan, A. (2024). Conformal intent classification and clarification for fast and accurate intent recognition. *Findings of the Association for Computational Linguistics: NAACL 2024*, 2412–2432. <https://doi.org/10.18653/v1/2024.findings-naacl.156>

Agustí, M., Costa, I. V.-Q., & Altmeyer, P. (2023). Deep vector autoregression for macroeconomic data. *IFC Bulletins Chapters*, 59. https://www.bis.org/ifc/publ/ifcb59_39.pdf

Altmeyer, P., Angela, G., Buszydlik, A., Dobiczek, K., Deursen, A. van, & Liem, C. C. (2023). Endogenous macrodynamics in algorithmic recourse. *2023 IEEE Conference on Secure and Trustworthy Machine Learning (SaTML)*, 418–431. <https://doi.org/10.1109/satml54575.2023.00036>

Altmeyer, P., Deursen, A. van, & Liem, C. C. S. (2023). Explaining Black-Box Models through Counterfactuals. *Proceedings of the JuliaCon Conferences*, 1, 130. <https://doi.org/10.21105/jcon.00130>

Technical Reports

Altmeyer, P., Boneva, L., Kinston, R., Saha, S., & Stoja, E. (2023). *Yield curve sensitivity to investor positioning around economic shocks* (Bank of England Working Papers No. 1029). Bank of England. <https://doi.org/None>

- Altmeyer, P., Grapendal, J. D., Pravosud, M., & Quintana, G. D. (2018). *Option pricing in the beston stochastic volatility model: An empirical evaluation* [Master's thesis]. <http://hdl.handle.net/10230/35862>
- Altmeyer, P. (2017). *Can misguided monetary policy explain the european housing bubble?* <https://thevoice.bse.eu/wp-content/uploads/2017/09/can-misguided-monetary-policy-explain-the-european-housing-bubble-patrick-altmeyer.pdf>

Preprints

- Buszydlík, A., Altmeyer, P., Liem, C. C., & Dobbe, R. (2024). *Grounding and validation of algorithmic recourse in real-world contexts: A systematized literature review*. <https://openreview.net/pdf?id=oEymoy5H5P>

Supervision

MASTER'S STUDENTS

- Buszydlík, A. (2024). *Finding recourse for algorithmic recourse*. <https://resolver.tudelft.nl/uuid:be47ad5a-5a4b-457c-b214-35c6c78cae36>
- Dobiczek, K. (2024). *Natural language counterfactual explanations in financial text classification*. <https://resolver.tudelft.nl/uuid:66730110-d296-4a57-b382-e9a6cc0a4aa5>
- Radder, M. E. (2024). *A counterfactual-based evaluation framework for machine learning models that use gene expression data*. <https://resolver.tudelft.nl/uuid:4cf92f8f-2a4c-43e8-9746-2ff33ca65de5>
- Zagorac, I. (2024). *A study on counterfactual explanations*. <https://resolver.tudelft.nl/uuid:6e2c240c-03c6-4e0e-af2c-5d257e77c77c>

BACHELOR'S STUDENTS

- Appachi Senthilkumar, R. (2024). *Are neural networks robust to gradient-based adversaries also more explainable? Evidence from counterfactuals*. <https://resolver.tudelft.nl/uuid:47786bb4-ae24-4972-94a0-1bd18d756486>
- Iscan, I. (2024). *Advancing explainability in black-box models*. <https://resolver.tudelft.nl/uuid:e50c1cae-d579-405a-9089-86a0ca925086>
- Nikolov, D. (2024). *How does predictive uncertainty quantification correlate with the plausibility of counterfactual explanations*. <https://resolver.tudelft.nl/uuid:b0ecc3fe-4454-4c44-a624-5d335d108634>
- Pezzali, G. (2024). *Do joint energy-based models produce more plausible counterfactual explanations?* <https://resolver.tudelft.nl/uuid:afe2d50d-f4b3-403f-b0e7-a0b8ede96bb0>
- Yücel, A. F. (2024). *Metrics to ascertain the plausibility and faithfulness of counterfactual explanations*. <https://resolver.tudelft.nl/uuid:d80b688c-b0f6-4c88-a0a2-891d738f25d4>
- Angela, G. (2023). *Endogenous macrodynamics in algorithmic recourse*. <https://resolver.tudelft.nl/uuid:5023154a-53c6-44ca-9d09-1670ba0ded31>
- Buszydlík, A. (2022). *Quantifying the endogenous domain and model shifts induced by the DiCE generator*. <https://resolver.tudelft.nl/uuid:cb0bf4ac-4055-489b-b768-e5b53ec6fa47>
- Dobiczek, K. (2022). *Quantifying the endogenous domain and model shifts induced by the CLUE recourse generator*. <https://resolver.tudelft.nl/uuid:6a249d72-9e1e-4e81-abdc-463260c7d1bc>

Software

- Altmeyer, P., caterino, pasquale, Ardman, M., sb, Ionescu, A., Makarov, I., Cazacu, A., eeeerrw, Farmanbar, M., & Monticone, P. (2024). *Julia TrustworthyAI/LaplaceRedux.jl: v1.1.1* (Version v1.1.1). Zenodo. <https://doi.org/10.5281/zenodo.13758044>
- Altmeyer, P., Farmanbar, M., Waczak, J., Isbarov, J., Monticone, P., pricklypointer, & Huijzer, R. (2024). *Julia TrustworthyAI/ConformalPrediction.jl: v0.1.13* (Version v0.1.13). Zenodo. <https://doi.org/10.5281/zenodo.12799930>

Skills

Languages: German (native), English (fluent), Spanish (intermediate), Dutch (intermediate)
 Programming: Julia, R, Python, MATLAB, C++, SQL, git, Bash, Quarto, LaTeX

Selected Awards & Honours

1st Prize Winner of ING Experiment Week. (2023)

2nd Prize Winner of JuliaCon Pluto Notebook Competition. (2023)

3rd Prize Winner of Novartis Datathon. (2020)

Full scholarship for master's in data science awarded jointly by Bank of England and BSE. (2020)

Full scholarship for master's in economics and finance awarded BSE. (2017)

Edinburgh University School of Economics Joint Prize for the best performance in Economics. (2017)

School of Economics Prize for academic excellence in Economics. (2014)

References

Available upon request.