

Dr. 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 MPC and FPC 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

2021-2026

Published first-author papers on Counterfactual Explanations, Predictive Uncertainty Quantification and Mechanistic Interpretability at top-tier venues: ICML, AAAI, IEEE SaTML.

Supervised bachelor's and master's theses that led to several publications as well as student 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 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 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

Preprints

Supervision

MASTER'S STUDENTS

BACHELOR'S STUDENTS

SOFTWARE PROJECTS

Software

Skills

Languages: German (native), English (fluent), Spanish (intermediate), Dutch (intermediate)

Programming: Julia (Flux, MLJ, Zygote, ...), R, Python (PyTorch, TensorFlow, ...), git, bash, Quarto, LaTeX, neovim

Selected Awards & Honours

Awarded Google Summer of Code and Julia Season of Contributions grants. (2024)

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-Tuition Scholarship awarded jointly by Bank of England and BSE. (2020)
Full-Tuition Scholarship awarded BSE. (2017)
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.