PATRICK ALTMEYER

Researching Trustworthy Artificial Intelligence (AI) for Finance and Economics

I am an economist by background with an interest in cross-disciplinary research on the intersection of Trustworthy AI and Financial Economics. For my PhD in Trustworthy AI, I currently focus on Counterfactual Explanations and Probabilisitic Machine Learning under supervision of Cynthia Liem at Delft University of Technology.

EDUCATION

2025 | 2021

PhD in Computer Science
Delft University of Technology — Delft, Netherlands

Thesis topic: Counterfactual Reasoning and Probabilistic Methods for Trustworthy AI with Applications in Finance

2021

Master in Data Science
Barcelona School of Economics — Barcelona, Spain

Thesis: Deep Vector Autoregression for Macroeconomic Data

2018

Master in Finance
Barcelona School of Economics — Barcelona, Spain

Thesis: Option Pricing in the Heston Stochastic Volatility Model

2017

Master of Arts with Honours in Economics
University of Edinburgh — Edinburgh, United Kingdom

Thesis: Can misguided monetary policy explain the European housing bubble?

PROFESSIONAL EXPERIENCE

2021 | 2018

Economist
Bank of England — London, United Kingdom

- Co-author of two staff working papers (upcoming).
- Co-initiated and led app development.
- Briefing work for policy committees.

2017

Postgraduate Intern
Bank of England — London, United Kingdom

- Econometric analysis of transaction data set in R.
- Internal presentation of project results.

CONTACT INFO

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For more information, please contact me via email.

SKILLS

Experienced in Machine Learning, Finance, Economics and Monetary Policy.

Highly skilled in Julia, R, Python and Markdown.

Experience with Flux.jl, Turing.jl, Tensorflow, PyTorch, Stan.

Last updated on 2022-11-04.

TEACHING EXPERIENCE

2022 **Bachelor's Thesis Supervision**
Research supervisor for group of students — Delft, Netherlands
- Proposal of final-year research project on Endogenous Dynamics in Algorithmic Recourse.
- Supervision of group of three undergraduate students working on the project.

2021 **Foundations of Data Science Summer School**
Teaching Assistant at Barcelona School of Economics — Barcelona, Spain

2020 | 2019 **Introduction course to R and Git**
Lead Trainer at Analytics Enablement Hub, Bank of England. — London, United Kingdom

2017 | 2016 **Honours Modules in Econometrics**
Teaching assistant at School of Economics, University of Edinburgh — Edinburgh, United Kingdom

SELECTED PUBLICATIONS

2022 **Yield Curve Sensitivity to Investor Positioning Around Economic Shocks**
Bank of England Staff Working Paper (upcoming) — London, United Kingdom
Altmeyer P., Boneva L., Kinston R., Saha S., Stoja E.

2021 **Deep Vector Autoregression for Macroeconomic Data**
Masters Thesis (selected for publication): [PDF], [GitHub] — Barcelona, Spain
Agustí M., **Altmeyer P.**, Vidal-Quadras Costa I.

2018 **Option Pricing in the Heston Stochastic Volatility Model: an Empirical Evaluation**
Masters Thesis (selected for publication): [PDF] — Barcelona, Spain
Altmeyer P., Grapendal J., Pravosud M., Quintana G.

CONFERENCES, WORKSHOPS AND POSTERS

2022 **JuliaCon 2022**
Presented Julia packages I developed — Virtual
- Explaining Black-Box Models through Counterfactuals (main talk)
- Effortless Bayesian Deep Learning through Laplace Redux (lightening talk)
- Julia and Quarto: A Match Made in Heaven? (experience talk)

2022 **ProbAI 2022 Summer School**
Poster presentation "Explainable AI: Probabilistic Methods for Counterfactual Explanations": [poster]
Helsinki, Finland

2022 **TU Delft EEMCS PhD event**
Poster presentation "Counterfactual Explanations and Algorithmic Recourse": [poster] — Delft, Netherlands

2022 **De Nederlandse Bank Conference "Central Bankers Go Data Driven: Applications of AI and ML for Policy and Prudential Supervision"**
Poster presentation of Altmeyer, Agusti, and Vidal-Quadras Costa (2021). — Amsterdam, Netherlands

2022 **IFC and Bank of Italy workshop on "Data science in central banking"**
Presentation of Altmeyer, Agusti, and Vidal-Quadras Costa (2021): [event link], [YouTube] — Virtual

2021 **NeurIPS 2021 MLECON Workshop**
Poster presentation of Altmeyer, Agusti, and Vidal-Quadras Costa (2021): [event link] — Virtual

2021 **IFABS 2021 Oxford**
Presented our upcoming BoE Staff Working Paper on yield curve pricing [event link] — Virtual

2019 **Money markets and Central Bank Balance Sheets**
Presented research on demand for central bank reserves at ECB: [event link] — Frankfurt, Germany

SELECTED OPEN-SOURCE SOFTWARE

2021-2022 **`CounterfactualExplanations.jl`**
Julia package for Counterfactual Explanations: [docs], [GitHub]

2021-2022 **`LaplaceRedux.jl`**
Julia package for effortless Bayesian Deep Learning: [docs], [GitHub]

2021-2022 **`deepvars`**
R package implementing Deep Vector Autoregression (Altmeyer, Agusti, and Vidal-Quadras Costa 2021): [GitHub]

OUTREACH AND VOLUNTEERING

2022 | 2021 **Personal blog**
Communication AI in an accessible, visual manner: [url]

2020 **Class representative**
Masters in Data Science — Barcelona, Spain

2016 **TEDx talk**
Held a TEDx talk about European Integration: [YouTube] — Edinburgh, United Kingdom

SCHOLARSHIPS AND AWARDS

2020 **Novartis Datathon**
3rd Price Winner of Datathon — Barcelona, Spain

2020 **Fee Waiver and Funding for Masters**
Full funding for Masters in Data Science through BSE and Bank of England — Barcelona, Spain

2017 **Fee waiver for Masters**
Total tuition fee waiver for Master in Finance through BSE — Barcelona, Spain

2017 **School of Economics Prize**
Edinburgh University School of Economics Joint Prize for the best performance in Economics — Edinburgh, United Kingdom

2015 **School of Economics Prize**
School of Economics Prize for academic excellence in Economics — Edinburgh, United Kingdom