Dr. Patrick Altmeyer

Düsseldorf, Germany

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Berufserfahrung

Bank of England

Economist (London, Vereinigtes Königreich)   2018-2020

Mitinitiator und Leiter der Entwicklung eines Analysetools (R Shiny), das noch heute intern genutzt wird.
Wirksame Mitarbeit an Kurzdossiers für Mitglieder des Monetary Policy Committee und Financial Policy Committee.
Mitautor von Arbeitspapieren (*Staff Working Paper*) über die Zinsstrukturkurve und Nachfrage nach Zentralbankreserven.
Präsentationen von Forschungsergebnissen sowohl intern als auch bei externen Partnern wie der Europäischen Zentralbank.

Postgraduate Intern (London, Vereinigtes Königreich)   06/2017-08/2017

Ökonometrische Analyse eines großen Paneldatensatzes in der R Programmiersprache.
Interne Präsentation der Analyseergebnisse sowie die Erstellung eines detailierten Forschungsberichts.

University of Edinburgh

Teaching Assistant (teilzeit) (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.

Ausbildung

Technische Universität Delft

Promotion im Bereich der Vertraubaren Künstlichen Intelligenz   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 (Jahrgangsbester)   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 (Preisträger)   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%)

Veröffentlichungen

Preprints

Supervision

Master's Students

Bachelor's Students

Software Projects

Software

Weitere Kompetenzen

  Sprachen: Deutsch (Muttersprache), Englisch (fließend), Spanisch (B2), Niederländisch (B2)
  Programmierung: Julia (Flux, MLJ, Zygote, …), R, Python (PyTorch, TensorFlow, …), git, bash, Quarto, LaTeX, (Neo-)vim

Ausgewählte Auszeichnungen und Preise

  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 Price 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)

Referenzen

Auf Anfrage erhältlich.