

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.

Conducted research and analysis as co-author of staff working papers on yield curve pricing and the 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.

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.

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

Presented at JuliaCon Global for three consecutive years.

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

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%)

Skills

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

Programming: Julia, R, Python, MATLAB, C++, SQL, git, Bash, Quarto, LaTeX

Selected Awards & Honours

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

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

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)

Publications