

# Publications

- Agustí, Marc, Patrick Altmeyer, and Ignacio Vidal-Quadras. 2021. “Deep Vector Autoregression for Macroeconomic Data.”
- Altmeyer, Patrick. 2017. “Can Misguided Monetary Policy Explain the European Housing Bubble?”
- Altmeyer, Patrick, Jacob Daniel Grapendal, Makar Pravosud, and Gand Derry Quintana. 2018. “Option Pricing in the Heston Stochastic Volatility Model: An Empirical Evaluation.”