
PATRICK ALTMEYER

Currently studying for my PhD

I'm studying for a PhD in Trustworthy AI under supervision of Cynthia Liem at Delft University of Technology. I'm also a member of the AI for Fintech Research collaboration between Delft University of Technology and ING. If you are interested in discussing my research or any projects on your side, please feel free to contact me.

EDUCATION

2025 | 2021 — **PhD in Computer Science**
Delft University of Technology — Delft, Netherlands

Thesis topic: Trustworthy Artificial Intelligence

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, Graduate**
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

Probabilistic machine learning, statistics, finance, economics and monetary policy.

Highly skilled in Julia, Python and R. Knowledge of C++, SQL, MATLAB, HTML, CSS.

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

Last updated on 2022-02-25.

TEACHING EXPERIENCE

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 AND POSTERS

2022 **Yield curve sensitivity to investor positioning around economic shocks**
Bank of England Staff Working Paper, Journal of Financial Services Research (upcoming) — London, United Kingdom
Altmeyer P., Boneva L., Kinston R., Saha S., Stoja E.

2021 **Deep Vector Autoregression for Macroeconomic Data**
NeurIPS 2021 MLECON poster — Barcelona, Spain
Altmeyer P., Agustí M., Vidal-Quadras Costa I.

2021 **Deep Vector Autoregression for Macroeconomic Data**
Master's Thesis (selected for publication) — Barcelona, Spain
Altmeyer P., Agustí M., Vidal-Quadras Costa I.

2018 **Option pricing in the Heston stochastic volatility model: an empirical evaluation**
Masters Thesis (selected for publication) — Barcelona, Spain
Altmeyer P., Grapendal J., Pravosud M., Quintana G.

CONFERENCES AND WORKSHOPS

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

OUTREACH 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

2020 **Class representative**
Masters in Data Science — 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

2016 **TEDx talk**
Held a TEDx talk about European Integration, Diversity and Societal Well-being — Edinburgh, United Kingdom

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