Patrick Altmeyer

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# Relevant Experience

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| Bank of EnglandEconomist | London, UK 09/2018–09/2020 | |
| * Co-initiated and led the development of an analysis tool that is still used internally today. * Co-authored two research papers, of which one was published as [staff working paper](https://www.bankofengland.co.uk/working-paper/2023/yield-curve-sensitivity-to-investor-positioning-around-economic-shocks). * Policy briefing work for the Monetary Policy Committee and Financial Policy Committee, which involved econometric data analysis, presentations and speaking notes. | |

# Education

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| Delft University of TechnologyPh.D. Computer Science  * Published research on Counterfactual Explanations, Predictive Uncertainty Quantification and Mechanistic Interpretability in top-tier venues: [ICML](https://proceedings.mlr.press/v235/altmeyer24a.html), [AAAI](https://ojs.aaai.org/index.php/AAAI/article/view/28956), [IEEE SaTML](https://ieeexplore.ieee.org/abstract/document/10136130), [NAACL](https://aclanthology.org/2024.findings-naacl.156/). * Founded and maintained [Taija](https://www.taija.org/), an open-source software organization for Trustworthy Artificial Intelligence in [Julia](https://julialang.org/). Presented at JuliaCon Global for three consecutive years. * Supervised multiple bachelor’s and master’s theses on related research topics. | Delft, NL 09/2021–present |
| Barcelona School of Economics (BSE) Master’s Degree in Data Science**,** GPA 8.67/10  Dissertation: Deep Vector Autoregression for Macroeconomic Data (9.5)  Relevant modules: Machine Learning (9.0), Reinforcement Learning (10.0) | Barcelona, ES 09/2020–08/2021 |
| Master’s Degree in Economics and Finance, GPA 9.03/10 (top student)  Barcelona School of Economics  Dissertation: Option Pricing in the Heston Stochastic Volatility Model (10.0)  Relevant modules: Financial Econometrics (10.0), Pricing Financial Derivatives (9.3) | 09/2017–08/2018 |
| The University of Edinburgh Master of Arts with Honours in Economics, First Class (among top three students)  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%) | Edinburgh, UK 09/2013–07/2017 |

# Languages & Skills

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

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

# Selected Awards & Honours

* 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)
* Recipient of Deutschlandstipendium. (2012)

# References

Available upon request.