CURRICULUM VITAE: Patrick Altmeyer

Personal Information
Date of birth: 28/03/1993
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EDUCATION

Master Program in Data Science   **Barcelona, Spain**
Barcelona Graduate School of Economics   09/2020–07/2021
Recent projects: Optimal subsampling applied to imbalanced learning (9.0), Directed
Acyclical Graphs (9.5), EM algorithm in the context of a Latent Variable Model (7.0)
Core modules: Machine Learning, Computational Machine Learning, Statistical Modelling and
Inference

Master Program in Economics and Finance – GPA 9.03/10 (top student)   **Barcelona, Spain**
Barcelona Graduate School of Economics   09/2017–07/2018
Dissertation: Option Pricing in the Heston Stochastic Volatility Model (10.0)
Core modules: Financial Econometrics (10.0), Pricing Financial Derivatives (9.3), Stochastic
models and optimization (8.8)

Master of Arts with Honours in Economics – First Class (among top three students)   **Edinburgh, UK**
University of Edinburgh   09/2013–07/2017
Dissertation: Can misguided monetary policy explain the European housing bubble? (82%)
Core modules: Economics of Financial Markets (86%), Advanced Mathematical Economics
(79%), Behavioural Economics (71%)

PROFESSIONAL EXPERIENCE

Economist   **London, UK**
Bank of England   09/2018–09/2020
- Co-author of two staff working papers (upcoming) both of which involved high-
  dimensional data sets and drew heavily on my computational skills: PCA, k-means and
  hierarchical clustering, LASSO, quantile regression.
- Initiated and led the development of a large-scale, modularized and packaged R Shiny
  app now used for automated data access, transformation and visualisation in the Bank.
- Briefing work for policy committees including analysis, presentations and speaking
  notes for senior management and Markets' Deputy Governor Sir Dave Ramsden.

Postgraduate Intern   **London, UK**
Bank of England   06/2017–08/2017
- Econometric analysis of transaction based panel data set with 200K time periods and
  several hundred entities in R (Markdown).
- Presentation of project results to senior staff in the Bank's Markets directorate.

PROGRAMMING & SOFTWARE

Languages: Python, R, SQL, MATLAB, C++, Stata, bash/zsh, HTML, Markdown, CSS, LaTeX
Technologies: git, Docker, Postgres, AWS, R Shiny
Relevant software: R Studio, Atom, Datastream, Bloomberg Terminal, MS Office

LANGUAGES

German (Native), English (Fluent), Spanish (Proficient)

TEACHING

Lead Trainer – R and git   **London, UK**
Analytics Enablement Hub – Bank of England   09/2019–09/2020
- Introduced colleagues to R programming and git version control on voluntary basis through several organized training sessions that formed part of an ongoing project to enable staff in the fields of programming and data science.

Teaching Assistant for Econometrics   **London, UK**
School of Economics – University of Edinburgh   06/2017–08/2017
- Helped students to get familiarised with applications of econometrics in Stata during computing labs.
- Actively taught econometrics in tutorials jointly with senior teaching fellow.
- Supported students with issues during office hours.

PUBLICATIONS

Modelling the demand for central bank reserves   2021 (TBC)
Bank of England Staff Working Paper
An application of the Black-Littermann asset allocation model to estimate money market participants' demand for central bank reserves.

Investor positioning and the yield curve   2021 (TBC)
Bank of England Staff Working Paper
Using uniquely granular trade repository data on short sterling futures we investigate the effect of investor positioning around economic surprises.

Option Pricing in the Heston Stochastic Volatility Model: An Empirical Evaluation   2018
Selected for publication by BGSE
This paper evaluates the calibration method of the Heston model presented by Alòs, De Santiago, and Vives (2015).

Can misguided monetary policy explain the European housing bubble?   2017
Selected for publication by BGSE
Using a standard SVAR framework, this dissertation analyses the role of house prices within the monetary transmission mechanism in Europe over the past decades.

CONFERENCES & WORKSHOPS

Money markets and central bank balance sheets   **Frankfurt, Germany**
European Central Bank workshop   11/11/2019
- Presented our draft staff working paper on modelling the demand for central bank reserves together with my co-author and supervisor Rafael Kinston.

OUTREACH & AWARDS

- 3rd Prize Winner of Novartis Datathon. (2020)
- Full funding for MSc Data Science awarded jointly by Bank of England and BGSE. (2020)
- Class representative of MSc Data Science program. (2020)
- Barcelona GSE total tuition fee waiver for MSc Finance. Awarded based on academic merit. (2017)
- Edinburgh University School of Economics Joint Prize for the best performance in Economics. (2017)
- Held a TEDx talk about European Integration, Diversity and Societal Well-being. (2016)
- School of Economics Prize for academic excellence in Economics. (2014)

REFERENCES

- Omiros Papaspiliopoulos (teacher and program director at BGSE) – omiros.papaspiliopoulos@upf.edu
- Rafael Kinston (line manager at Bank of England) – Rafael.Kinston@bankofengland.co.uk