

PATRICK ALTMAYER

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RELEVANT EXPERIENCE

Bank of England

London, UK

Economist

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](#).
- Policy briefing work for the Monetary Policy Committee and Financial Policy Committee, which involved econometric data analysis, presentations and speaking notes.

EDUCATION

Delft University of Technology

Delft, NL

Ph.D. Computer Science

09/2021–present

- Published research on Counterfactual Explanations, Predictive Uncertainty Quantification and Mechanistic Interpretability in top-tier venues: [ICML](#), [AAAI](#), [IEEE SaTML](#), [NAACL](#).
- Founded and maintained [Tajja](#), 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 on related research topics.

Barcelona School of Economics (BSE)

Barcelona, ES

Master's Degree in Data Science, GPA 8.67/10

09/2020–08/2021

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)

09/2017–08/2018

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)

The University of Edinburgh

Edinburgh, UK

Master of Arts with Honours in Economics, First Class (among top three students)

09/2013–07/2017

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%)

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.