

# ALLAN DAVIDS

African Institute of Financial Markets and Risk Management (AIFMRM) & School of Economics  
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<http://allandav.github.io>

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## RESEARCH INTERESTS

Housing Markets · Real Estate Finance · Agent-based Modelling applications · Financial Econometrics

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## EDUCATION

PhD Economics, **University of Cape Town**, South Africa, 2016-2019 (Expected)  
Dissertation: “*Essays on the housing market*”, Supervisor: Dr. Co-Pierre Georg

PhD (Visiting) Institute for New Economic Thinking (Prof Doyne Farmer), **University of Oxford**, 2017/04–2017/07

M.Com. Economics (*Cum Laude*), **Stellenbosch University**, South Africa, 2015–2016

B.Com. Economics, **Stellenbosch University**, South Africa, 2014–2015

B.A. Value and Policy Studies, **Stellenbosch University**, South Africa, 2011–2013

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## WORK EXPERIENCE

01/2016–08/2016 Data scientist, Eighty20 Analytics

06/2013–07/2013 Intern, Safety and Security Portfolio, City of Cape Town

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## TEACHING EXPERIENCE

03/2017–06/2017 Lecturer - M.Com Computing Skills, University of Cape Town

02/2017–03/2017 TA - M.Phil Mathematical Computing Skills (Precourse), University of Cape Town

01/2015–12/2015 RA - Department of Economics, University of Stellenbosch

01/2015–06/2015 Student TA - Economics 114, University of Stellenbosch

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## RESEARCH

### In Progress

1. “Understanding the effects of foreign ownership on the residential housing market in Cape Town” (with Co-Pierre Georg)
2. “A structural agent based housing model of a housing market with large-scale social housing” (with Co-Pierre Georg)
3. “Forecasting Value-at-Risk within a Bayesian GARCH framework” (with Nicolaas Odendaal)

## Policy-related

1. “The consumer credit landscape in South Africa” (with Esti van Wyk de Vries), *South African Reserve Bank Financial Stability Topical Briefing*, January 2017
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## PRESENTATIONS

### Conferences

2017                    INET Oxford / UCT workshop: Agent-Based Modelling for Systemic Stress Testing (Oxford, UK)

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## AWARDS AND GRANTS

2016–2019            Volkswagen research grant: Quantitative Easing and Financial (In)stability

2016                    Economic Society of South Africa - M.Com. dissertation nominated for Founders Medal (best Economics Masters dissertation in South Africa)

2014                    Research and Innovation grant - NRF

2013                    Mayor’s award for youth leadership, City of Cape Town

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## MEDIA COVERAGE

1. “Youth-led community upliftment”, *Television Interview* - Local Television, South Africa, October 2010
  2. “Although the issues are different, class of 1976 must be remembered”, *Newspaper interview* - the Weekend Argus, June 2009.
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## LANGUAGES

Programming        R, Java, SQL, Python, Matlab, Stata, Eviews, NetLogo, Git, L<sup>A</sup>T<sub>E</sub>X, VBA

Human                English (mother tongue), Afrikaans (fluent), Dutch (basic), French (basic), Xhosa (basic)

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## REFERENCES

**Dr Co-Pierre Georg**                    **Phone:** +27 (21) 406 1025  
AIFMRM, Faculty of Commerce        **Email:** co-pierre.georg@uct.ac.za  
University of Cape Town

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