

Mengheng Li

Ω **Research Interests**
Time Series Econometrics
Macroeconometrics
Financial Econometrics
Business Analytics

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Profile

- 2017-2018 **Research Analyst**, Department of Econometrics and Models, Economics and Research Division, [De Nederlandsche Bank](#) (the Dutch central bank).
2015-2018 **Ph.D. in Econometrics**, [VU University Amsterdam](#) and [Tinbergen Institute](#).
Supervisor: [Prof. S.J. Koopman](#)
2016 **Visiting Ph.D.**, Discipline of Business Analytics, [The University of Sydney Business School](#).
2013-2015 **M.Phil. in Economics, specialising in econometrics**, [University of Amsterdam](#) and [Tinbergen Institute](#), *cum laude*.
2010-2013 **B.Sc. in Econometrics and Operations Research**, [Tilburg University](#), *cum laude*.

Research

1. **Leverage, asymmetry and heavy tails in the high-dimensional factor stochastic volatility model**
(with M. Scharth) *Job market paper*
2. **Dynamic and stochastic volatility structures in U.S. Inflation: Estimation and signal extraction**
(with S.J. Koopman) *under R&R of Journal of Applied Econometrics*
3. **Long term forecasting of El Niño events using dynamic factor simulations**
(with R. Lit, S.J. Koopman and D. Petrova) *under R&R of Journal of Econometrics*
4. **Are measures of natural rate of interest inaccurate?**
(with I. Hindrayanto)
5. **Forecasting economic time series using score-driven models with mixed-data sampling**
(with P. Gorgi and S.J.Koopman)
6. **Are long-run output growth rates falling? Evidence from time-varying parameter models**
(with I. Mendieta-Muñoz) *University of Utah, Department of Economics Working Paper Series :2017-03*
7. **Unobserved components time-varying vector autoregressions**
8. **Global evidence on the changing persistence of core inflation**
(with G. Galati)

Teaching

2017	Introduction to Time Series Analysis (**)	VU University Amsterdam
2016,2017	Business Statistics (**)	VU University Amsterdam
2015,2016	Business Mathematics (**)	VU University Amsterdam
2016	Time Series Econometrics (*)	VU University Amsterdam
2015	Advanced Econometrics III (*)	Tinbergen Institute
2014	Principles of Programming in Econometrics (*)	Tinbergen Institute
2013	Econometrics 2 (**)	Tilburg University

(*): graduate; (**): undergraduate

Honors and Awards

2017	Travel grant of the 10th Annual SoFiE Conference
2016	Student Travel Award of 2016 Chicago JSM Conference
2016, 2017	VU University Amsterdam representative in the World Econometric Game
2013-2015	Tinbergen Institute Scholarship
2013	Distinctive Graduate of Tilburg University CentER Honors Program
2012	Rabobank Scholarship of the 2 nd Tilburg University Finance Expedition
2012	Orange Tulip Scholarship for Chinese Student.

Seminars and Conferences

2017	Royal Economic Society PhD Meetings, London (*)
2017	European Conferences of Econom[etr]ics Community, Amsterdam (*)
2017	Central Bank Forecasting Conference, St. Louis (*)
2017	European Seminar on Bayesian Econometrics, Maastricht (**)
2017	China International Finance Conference, Hangzhou (**)
2017	International Association for Applied Econometrics Annual Conference, Sapporo (*)
2017	The Society for Financial Econometrics Annual Conference, New York University (*)
2017	International Conference on Econometrics and Statistics, HKUST (*)
2015,2016,2017	Econometrics Brown Bag Seminar, VU University Amsterdam (*)
2016,2017	PhD Lunch Seminar, Tinbergen Institute Amsterdam (*)
2016	International Conference on Computational and Financial Econometrics, Seville (**)
2016	Conference on Econometric Models of Climate Change, Aarhus University (*)
2016	American Statistical Association JSM Business and Economics Session, Chicago (*)

(*): paper presentation; (**): poster presentation

Miscellaneous

Non-human language:	Matlab, OxMetrics, R, Python, Julia (Advanced) C++, Java, Scala (Intermediate and learning) Eviews, Stata, L ^A T _E X, VBA (Others)
Human language:	Chinese(Native), English(Bilingual), Japanese(Basic), Dutch(Basic).
Professional experience:	Rabobank internship; Kempen & Co. Merchant Bank internship; Member of the CFA [®] Society, The Netherlands.

References

[Siem Jan Koopman](#)

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[Irma Hindrayanto](#)

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[Gabriele Galati](#)

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