

# Mengheng Li

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

VU University Amsterdam  
De Boelelaan 1105, 1081 HV Amsterdam, NL  
✉ [m.li@vu.nl](mailto:m.li@vu.nl)  
☎ +31 614 151 903  
🌐 <https://menghengli.net/>

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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. **Unobserved components with stochastic volatility 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) *under R&R of International Journal of Forecasting*
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 dynamics of inflation expectation formation**  
(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 <a href="#">World Econometric Game</a>
2013-2015	Tinbergen Institute Scholarship
2013	Distinctive Graduate of Tilburg University CentER Honors Program
2012	Rabobank Scholarship of the 2 <sup>nd</sup> 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

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

## References

### [Siem Jan Koopman](#)

Professor of Econometrics, Head of the Department of Econometrics and Operations Research, VU University Amsterdam  
De Boelelaan 1105  
1081HV Amsterdam, The Netherlands  
[s.j.koopman@vu.nl](mailto:s.j.koopman@vu.nl)

### [Irma Hindrayanto](#)

Economist, Economics and Research Division, the Dutch central bank  
Westeinde 1  
1017ZN Amsterdam, The Netherlands  
[irma.hindrayanto@gmail.com](mailto:irma.hindrayanto@gmail.com)

### [Marcel Scharth](#)

Assistant Professor, Business Analytics, The University of Sydney Business School  
H70 Abercrombie St&Codrington St  
Darlington NSW 2006, Australia  
[marcel.scharth@sydney.edu.au](mailto:marcel.scharth@sydney.edu.au)

### [Gabriele Galati](#)

Senior Policy Advisor, Economics and Research Division, the Dutch central bank; Monetary Policy Committee of ECB  
Westeinde 1  
1017ZN Amsterdam, The Netherlands  
[e.b.g.galati@dnb.nl](mailto:e.b.g.galati@dnb.nl)