Mengheng Li

Research Interests
Time Series Econometrics
Macroeconometrics
Financial Econometrics
Business Analytics

VU University Amsterdam
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Experience

2018- **Lecturer (Assistant professor)**, Economics Discipline Group,
University of Technology Sydney Business School

2017-2018 **Research Analyst**, Department of Econometrics and Models,
Economic Policy and Research Division, De Nederlandsche Bank (the Dutch central bank)

Education

2015-2018 **Ph.D. in Econometrics**, Vrije Universiteit Amsterdam and Tinbergen Institute
Supervisor: Prof. Siem Jan Koopman

2016 **Visiting Ph.D.**, Discipline of Business Analytics, The University of Sydney Business School

2013-2015 **M.Phil. in Economics, specialising in econometrics**, Universiteit van 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)

2. **Unobserved components with stochastic volatility in U.S. inflation: Estimation and signal extraction**
(with S.J. Koopman) *Tinbergen Institute Discussion Paper*: TI2018-027/III

3. **Long term forecasting of El Niño events using dynamic factor simulations**
(with R. Lit, S.J. Koopman and D. Petrova)

4. **Looking for the stars: Estimating the natural rate of interest**
(with I. Hindrayanto)

5. **Forecasting economic time series using score-driven models with mixed-data sampling**
(with P. Gorgi and S.J.Koopman) *Tinbergen Institute Discussion Paper*: TI2018-026/III

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*: 2018-02

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 *World Econometric Game*
2013-2015	Tinbergen Institute Scholarship
2013	Distinctive Graduate of Tilburg Univeristy CentER Honors Program
2012	Rabobank Scholarship of the 2^{nd} Tilburg University Finance Expedition
2012	Orange Tulip Scholarship for Chinese Student.

Seminars and Conferences

2018	2018 Asian Meeting of the Econometric Society, Seoul (*)
2018	2018 China Meeting of the Econometric Society, Shanghai (*)
2018	2^{nd} Workshop on Financial Econometrics and Empirical Modeling of Financial Markets, Kiel (*)
2017	Royal Economic Society PhD Meetings, London (*)
2017	European Conference 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 (*)
2017	International Conference on Econometrics and Statistics, Hong Kong (*)
2015,2016,2017	Econometrics Brown Bag Seminar, Amsterdam (*)
2016,2017	PhD Lunch Seminar, Amsterdam (*)
2016	The Rhenish Multivariate Time Series Econometrics, Rotterdam (*)
2016	International Conference on Computational and Financial Econometrics, Seville (**)
2016	Conference on Econometric Models of Climate Change, Aarhus (*)
2016	American Statistical Association JSM Business and Economics Session, Chicago (*)

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