Mengheng Li

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Research interest

Inflation & interest rate; Business cycle & output gap; Unobserved components models; Stochastic volatility; Bayesian time series methods

Experience

2018-	**Lecturer (Assistant professor)**, Economics Discipline Group, UTS Busines School, University of Technology Sydney, Australia
2017-2018	**Research Analyst**, Department of Econometrics and Models, Economic Research and Policy Division, the Dutch central bank, Netherlands

Education

2015-2018	**Ph.D. in Econometrics**, VU University Amsterdam and Tinbergen Institute Committee: prof.S.J. Koopman; prof.A. Lucas; prof.D.J.C. van Dijk; prof.S.J.G. van Wijnbergen; prof.C.G.H. Diks; dr.P. Gorgi; dr.H. Karabiyik
2016	**Visiting Ph.D.**, Discipline of Business Analytics, The University of Sydney Business School
2013-2015	**M.Phil. in Economics**, University of Amsterdam and Tinbergen Institute, *cum laude*
2010-2013	**B.Sc. in Econometrics and Operations Research**, Tilburg University, *cum laude*

Research

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

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

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. *R&R* International Journal of Forecasting

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. *Submitted*

Leverage, asymmetry and heavy tails in the high-dimensional factor stochastic volatility model(with M. Scharth) *UTS Business School Economics Discipline Group Working Paper Series*: 2018-49. *Submitted*

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

Identify long-run non-neutrality of aggregate demand shocks via heteroskedasticity (with I. Mendieta-Muñoz)

Univariate treatment of multivariate latent stationary processes when they are superimposed

Volatility in commonality or commonality in volatility?

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$^{\text{nd}}$ Tilburg University Finance Expedition
2012	Orange Tulip Scholarship for Chinese Student.

Conferences and Workshops

2018	International Symposium on Forecasting (Colorado Boulder); 2018 Asian Meeting of the Econometric Society (Seoul); 12$^{\text{th}}$ RCEA Bayesian Workshop (Rimini); 2018 China Meeting of the Econometric Society (Shanghai); 2$^{\text{nd}}$ Workshop on Financial Econometrics and Empirical Modeling of Financial Markets (Kiel)
2017	Royal Economic Society PhD Meetings (London); European Conference of Econom[etr]ics Community (Amsterdam); Central Bank Forecasting Conference (St. Louis); European Seminar on Bayesian Econometrics (Maastricht); China International Finance Conference (Hangzhou); International Association for Applied Econometrics Annual Conference (Sapporo); The Society for Financial Econometrics Annual Conference (New York); International Conference on Econometrics and Statistics (Hong Kong);

2016	The Rhenish Multivariate Time Series Econometrics (Rotterdam); International Conference on Computational and Financial Econometrics (Seville); Conference on Econometric Models of Climate Change (Aarhus); American Statistical Association JSM Business and Economics Session (Chicago)