

Mengheng Li

Economics Discipline Group, UTS Business School
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Research interests

Inflation & Business cycle & Output gap; Unobserved components models; Stochastic volatility; Bayesian time series methods; Non-linear non-Gaussian state space models

Experience

- 2018- **Lecturer (Assistant professor)**, Economics Discipline Group, UTS Business 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; prof.A. Harvey; 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

Publications

Long-term forecasting of El Niño events using dynamic factor simulations, by M. Li, R. Lit, S.J. Koopman and D. Petrova, *Journal of Econometrics*, Volume 209, forthcoming.

Forecasting economic time series using score-driven models with mixed-data sampling, by P. Gorgi, S.J.Koopman and M. Li, *International Journal of Forecasting*, Volume 34, forthcoming.

Working papers

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*

Are long-run output growth rates falling? Evidence from time-varying parameter models, by M. Li and I. Mendieta-Muñoz, *University of Utah, Department of Economics Working Paper Series*: 2018-02.

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

Looking for the stars: Estimating the natural rate of interest, by M. Li and I. Hindrayanto

Work in progress

Identify long-run non-neutrality of aggregate demand shocks via heteroskedasticity, by M. Li and I. Mendieta-Muñoz.

Univariate treatment of multivariate latent stationary processes when they are superimposed, by M. Li.

Volatility in commonality or commonality in volatility?, by M. Li and S. Wang.

Understand (the failure of) uncovered interest rate parity in a data-rich environment, by M. Li and B. Fu.

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

Services

Departmental services

2018 PhD committee. Assistance on preparation for job market candidates; Organisation of mock interviews; Assistance on restructuring of PhD coursework; Assistance on PhD recruitment. (University of Technology Sydney)

Journal referee

2018 Journal of Time Series Analysis; The Econometrics Journal
2017 Economic Inquiry

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 CenterER Honors Program
- 2012 Rabobank Scholarship of the 2nd Tilburg University Finance Expedition
- 2012 Orange Tulip Scholarship for Chinese Student.

Conferences and Workshops

- 2018 Workshop on Bayesian Methods in Finance (Singapore); Time Series & Forecasting Symposium 2018 (Sydney); Sydney Macro Reading Group Workshop (Sydney); International Symposium on Forecasting (Colorado Boulder); 2018 Asian Meeting of the Econometric Society (Seoul); 12th RCEA Bayesian Workshop (Rimini); 2018 China Meeting of the Econometric Society (Shanghai); 2nd 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)

Personal

Chinese citizen; Australian permanent resident.