Mengheng Li

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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 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; 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*.

Working papers and R&Rs

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

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. R&R *Journal of Business & Economic Statistics.*

Looking for the stars: Estimating the natural rate of interest, by **M. Li** and I. Hindrayanto, R&R *Macroeconomic Dynamics.*

The multivariate simultaneous unobserved components model and identification via heteroskedasticity, by **M. Li** and I. Mendieta-Muñoz.

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.

Work in progress

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.

U.S. shocks and the uncovered interest rate parity, by **M. Li** and B. Fu.

Teaching

2018	Business Statistics (**)	University of Technology Sydney
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

2019	Seminar coordinator. Coordinate department and field seminars; Facilitate invitations to overseas, domestic and local academic visitors; Manage the travel itinerary and accommodation of visitors with the department administrative team; manage seminar budget. (University of Technology Sydney)
2018	PhD committee. Assist on preparation for job market candidates; Organise mock interviews; Assist on restructuring of PhD coursework; Assist on PhD recruitment. (University of Technology Sydney)

Journal referee

2019	Empirical Economcis; Journal of Applied Econometrics
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 Univeristy CentER Honors Program
2012	Rabobank Scholarship of the 2nd Tilburg University Finance Expedition
2012	Orange Tulip Scholarship for Chinese Student.

Conferences and Workshops

2019	Melbourne Bayesian Econometrics Workshop (Melbourne); Computation and Econometrics Workshop (Tokyo);
2018	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.