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

Positions

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

Other affiliations

2020-	**Research Fellow**, Centre for Applied Macroeconomic Analysis, Australian National University, Australia

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*.

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*.

Leverage, asymmetry and heavy tails in the high-dimensional factor stochastic

volatility model, by **M. Li** and M. Scharth, *Journal of Business & Economic Statistics*.

Are long-run output growth rates falling, by **M. Li** and I. Mendieta-Muñoz, *Metroeconomica.*

Unobserved components with stochastic volatility in U.S. inflation: Estimation and signal extraction, by **M. Li** and S.J. Koopman, forthcoming at *Journal of Applied Econometrics.*

Working papers and R&Rs

The multivariate simultaneous unobserved components model and identification via heteroskedasticity, by **M. Li** and I. Mendieta-Muñoz, *UTS Business School Economics Discipline Group Working Paper Series*: 2019-08. R&R *Studies in Nonlinear Dynamics & Econometrics*

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

U.S. shocks and the uncovered interest rate parity, by **M. Li** and B. Fu, *Centre for Applied Macroeconomic Analysis Working Paper*: 2020-87. R&R *Journal of Applied Econometrics.*

Work in progress

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

Bayesian analysis of the mean-volatility dynamic factor model, by **M. Li** and D. van Dijk.

The evolution of long-run interaction among rainfall, temperature and economic output in Australia, by **M. Li**.

Time-variation of the hysteresis effect, by **M. Li** and I. Mendieta-Muñoz.

Teaching

2021	Time Series Econometrics (**)	University of Technology Sydney
2020	Advanced Econometrics I (*)	University of Technology Sydney
2018-2021	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

2020	Recruitment decision committee; Recruitment interview committee; Departmental research committee (University of Technology Sydney)
2019	Coordinator of 26134 Business Statistics; Departmental seminar coordinator; Departmental research committee (University of Technology Sydney)
2018	PhD committee. (University of Technology Sydney)

External engagement

2020	Design and delivery of UTS short course *Impact Evaluation* (2×)

Journal referee

2021	European Economic Review
2020	Bayesian Analysis; Journal of Time Series Analysis
2019	Empirical Economics; Journal of Applied Econometrics
2018	Journal of Time Series Analysis; The Econometrics Journal
2017	Economic Inquiry

Honours and Awards

2019	Best Paper Award of the INFER Annual Conference
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

2020	12th Econometric Society World Congress (Virtual); 28th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics (Virtual); Sydney Macro Reading Group Workshop (Virtue);
2019	6th Workshop on Continuing Education in Macroeconometrics (Sydney); Reserve Bank of Australia Quantitative Macroeconomic Workshop (Sydney); III Conference on Advances in Applied Macro-Finance (Melbourn); Sydney Macro Reading Group Workshop (Sydney); 2019 Time Series & Forecasting Symposium (Sydney); 2019 Asian Meeting of the Econometric Society (Xiamen); 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.