

Mengheng Li

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Research interests

Inflation dynamics; Business cycle; Output gap; Natural rate of interest; Climate change.

Positions

- 2020- **Senior Lecturer**, Economics Discipline Group, UTS Business School, University of Technology Sydney, Australia
- 2018-2020 **Lecturer**, Economics Discipline Group, UTS Business School, University of Technology Sydney, Australia
- 2017-2018 **Research Associate**, 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*.

The multivariate simultaneous unobserved components model and identification via heteroskedasticity, by M. Li and I. Mendieta-Muñoz, forthcoming at *Studies in Nonlinear Dynamics & Econometrics*

Working papers and R&Rs

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.

Modelling hysteresis and time-to-build via structural correlated unobserved components models, 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, TA (**)	VU University Amsterdam
2015,2016	Business Mathematics, TA (**)	VU University Amsterdam
2016	Time Series Econometrics, TA (*)	VU University Amsterdam
2015	Advanced Econometrics III, TA (*)	Tinbergen Institute
2014	Principles of Programming in Econometrics, TA (*)	Tinbergen Institute
2013	Econometrics 2, TA (**)	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; Macroeconomic Dynamics
- 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 University CentER Honors Program
- 2012 Rabobank Scholarship of the 2nd 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 (Virtual);
- 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 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.