

# Mika Meitz

December 2018

## Personal Details

Date of birth: November 7, 1978  
Nationality: Finnish  
Marital status: Married, no children

## Education and Academic Titles

- 2011 Docent in Econometrics, University of Helsinki, Finland.**  
*Docent* is an academic title in Finland comparable to the German *Habilitation*.
- 2006 PhD in Econometrics, Stockholm School of Economics, Sweden.**  
Supervisor: Timo Teräsvirta.
- 2004 Ph. Lic. in Econometrics, Stockholm School of Economics, Sweden.**  
Ph. Lic. is an intermediate degree between MSc and PhD; all the requirements for a PhD besides the doctoral dissertation have to be met, a smaller thesis is also required.
- 2002 Ph. Lic. in Mathematics, University of Tampere, Finland.**
- 2001 MSc in Mathematics, University of Tampere, Finland.**

## Academic Experience

### Main Academic Appointments

- 08/19 – **University of Helsinki**, Professor of Economics. (promotion confirmed, takes effect on 08/19)
- 08/16 – 07/19 **University of Helsinki**, Associate Professor of Economics.
- 08/13 – 07/16 **University of Helsinki**, Assistant Professor of Economics.
- 09/08 – 08/13 **Koç University** (Istanbul), Assistant Professor of Economics.
- 09/06 – 08/08 **University of Oxford**, Post-Doctoral Research Fellow in Economics.

### Other Relevant Experience, Long Visits, Etc.

- 04/07 – 08/09 **Nuffield College** (Oxford), Associate Member.
- 10/06 – 08/08 **Corpus Christi College** (Oxford), Junior Research Fellow.
- 01/06 – 08/06 **Université catholique de Louvain**, CORE, Doctoral Fellow.
- 01/05 – 07/05 **University of Technology Sydney**, School of Finance and Economics, Visiting Scholar.
- 10/04 – 12/04 **Université catholique de Louvain**, CORE, Doctoral Fellow.
- 07/02 – 06/06 **Stockholm School of Economics**, Department of Economic Statistics, Teaching Assistant.
- 01/00 – 07/00 **University of Tampere**, Department of Mathematics and Statistics, Teaching Assistant.
- 09/99 – 11/99 **National Institute of Economic Research** (Stockholm), Research Department, Trainee.
- 09/97 – 08/99 **University of Tampere**, Department of Mathematics and Statistics, Teaching Assistant.

### Some Shorter Visits

- University of New South Wales, School of Economics, 06/18 (2 weeks).
- University of Helsinki, Department of Economics, 08/11–09/11 (2 weeks), 11/11 (3 weeks).
- University of Aarhus, CREATES, 05/08–06/08 (4 weeks).

# Publications

## Book

Essays in Nonlinear Time Series Econometrics (with Niels Haldrup and Pentti Saikkonen, eds.), **Oxford University Press**, 2014.

## Articles in International Journals with Referee Practice

**Citations**  
(Google Scholar)

11. "Identification and estimation of non-Gaussian structural vector autoregressions" (with Markku Lanne and Pentti Saikkonen), **Journal of Econometrics**, 196, 288–304, 2017. 30
10. "Gaussian mixture vector autoregression" (with Leena Kalliovirta and Pentti Saikkonen), **Journal of Econometrics**, 192, 485–498, 2016. 14
9. "A Gaussian mixture autoregressive model for univariate time series" (with Leena Kalliovirta and Pentti Saikkonen), **Journal of Time Series Analysis**, 36, 247–266, 2015. 19
8. "Testing for linear and nonlinear predictability of stock returns" (with Markku Lanne and Pentti Saikkonen), **Journal of Financial Econometrics**, 11, 682–705, 2013. 9
7. "Maximum likelihood estimation of a noninvertible ARMA model with autoregressive conditional heteroskedasticity" (with Pentti Saikkonen), **Journal of Multivariate Analysis**, 114, 227–255, 2013. 15
6. "Parameter estimation in nonlinear AR–GARCH models" (with Pentti Saikkonen), **Econometric Theory**, 27, 1236–1278, 2011. 48
5. "A note on the geometric ergodicity of a nonlinear AR–ARCH model" (with Pentti Saikkonen), **Statistics and Probability Letters**, 80, 631–638, 2010. 9
4. "Stability of nonlinear AR–GARCH models" (with Pentti Saikkonen), **Journal of Time Series Analysis**, 29, 453–475, 2008. 75
3. "Ergodicity, mixing, and existence of moments of a class of Markov models with applications to GARCH and ACD models" (with Pentti Saikkonen), **Econometric Theory**, 24, 1291–1320, 2008. 100
2. "A necessary and sufficient condition for the strict stationarity of a family of GARCH processes," **Econometric Theory**, 22, 985–988, 2006. 13
1. "Evaluating models of autoregressive conditional duration" (with Timo Teräsvirta), **Journal of Business and Economic Statistics**, 24, 104–124, 2006. 125

## Articles in Refereed Edited Volumes

"Modeling the Euro–USD exchange rate with the Gaussian mixture autoregressive model" (with Leena Kalliovirta and Pentti Saikkonen), in J. Knif and B. Pape (eds.), *Contributions to Mathematics, Statistics, Econometrics, and Finance: A Festschrift in Honour of Professor Seppo Pynnönen*, pp. 171–193, Acta Wasaensia 296, University of Vaasa, 2014.

## Recent Unpublished Manuscripts

"Testing for observation-dependent regime switching in mixture autoregressive models" (with Pentti Saikkonen), October 2017, arXiv:1711.03959. Revise & Resubmit, **Journal of Econometrics**.

"A mixture autoregressive model based on Student's  $t$ -distribution" (with Daniel Preve and Pentti Saikkonen), May 2018, arXiv:1805.04010. Revise & Resubmit, **Journal of Time Series Analysis**.

"Testing identification via heteroskedasticity in structural vector autoregressive models" (with Helmut Lütkepohl, Aleksei Netšunajev, and Pentti Saikkonen), October 2018, DIW Discussion Paper 1764.

## Academic Professional Activities

### Refereeing

60+ reviews for: *Canadian Journal of Statistics*, *Computational Statistics and Data Analysis*, *Econometric Reviews*, *Econometric Theory*, *Econometrics Journal*, *International Journal of Forecasting*, *Journal of Applied Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Empirical Finance*, *Journal of the Royal Statistical Society: Series B*, *Journal of Time Series Analysis*, *Oxford Bulletin of Economics and Statistics*, *Scandinavian Journal of Statistics*, *Statistica Sinica*, *Statistics and Probability Letters*, *Studies in Nonlinear Dynamics and Econometrics*, etc.

### Conference Co-organization

8th Nordic Econometric Meeting, Helsinki, Finland, 28–30 May 2015, Local organization committee.

Nonlinear Time Series Econometrics – A Conference in Honor of Timo Teräsvirta, Aarhus, Denmark, 17–19 June 2012, Co-organizer.

Second All-Istanbul Economics Workshop, Istanbul, Turkey, 12 May 2012, Co-organizer.

## Administrative Academic Service

### University of Helsinki

Master's Programme in Economics, Member of the Steering Committee, 18–.

Doctoral Programme in Economics, Member of the Steering Committee, 18–.

Faculty of Social Sciences, Committee for Developing Teaching, 18–.

Faculty of Social Sciences, Admissions Board (vice member), 18–.

Faculty of Social Sciences, Academic Affairs Committee, 14–17.

Helsinki Center of Economic Research (HECER), Member of the Board, 16–18.

### Koç University

Department of Economics, Graduate Admissions Committee, 09–10, 11–13.

Department of Economics, Seminar Series Coordinator, 10–11.

## Teaching Experience

### University of Helsinki, Discipline of Economics

Time Series Econometrics	MSc/PhD in Economics	Spring 14, 15, 16, 17, 18
Econometrics 1 & 2	MSc/PhD in Economics	Fall 13, 14, 15, 16, 17, 18

### Koç University, Department of Economics & Graduate School of Business

Undergraduate Econometrics II	BA in Economics	Spring 12, 13
Undergraduate Time Series Econometrics	BA in Economics	Fall 12
Graduate Econometrics I	MA in Economics	Fall 08, 09, 10
Graduate Econometrics II	MA in Economics	Spring 09, 10, 11, 12, 13
Graduate Time Series Econometrics	MA in Economics	Fall 09, 10, 12
Financial Econometrics	MSc in Finance	Spring 09, 10

### Saïd Business School (Oxford)

Advanced Financial Econometrics	MSc in Financial Economics	Trinity 08
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### University of Oxford, Department of Economics

Financial Econometrics	MPhil in Economics	Hilary 07, 08
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### University of Tampere, Department of Mathematics and Statistics

Real Analysis	BSc in Mathematics	Spring 00
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## Additional Teaching Experience as a Teaching Assistant

### Saïd Business School (Oxford)

Financial Econometrics	MSc in Financial Economics	Hilary 07
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### Stockholm School of Economics, Department of Economic Statistics

Mathematics, Economic Statistics	BSc in Business & Econ	Fall 02 – Spring 06
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### University of Tampere, Department of Mathematics and Statistics

several mathematics courses	BSc & MSc in Mathematics	Fall 97 – Spring 99
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## Teaching Awards

Koç University, Honorary Mention for Excellence in Teaching, 2012 (awarded for top student evaluations)

# Graduate Student Supervision and Examining

## University of Helsinki

Juho Nyholm, PhD in Economics, Principal Advisor, ongoing (expected in 2019)  
Yin Ming, PhD in Economics, Member of PhD Assessment Committee, 2018  
Min Zhu, PhD in Economics, Member of PhD Assessment Committee, 2018  
Harri Pönkä, PhD in Economics, Member of PhD Assessment Committee, 2016  
Otto Kässi, PhD in Economics, Member of PhD Assessment Committee, 2014  
Faiz Alsu hail, Ph. Lic. in Statistics, Official Examiner, 2010  
+advisor/committee member for MSc students in Economics

## Koç University

Neslihan Sakarya, MA in Economics, Principal Advisor, 2011  
Kerem Tuzcuoğlu, MA in Economics, Principal Advisor, 2010  
+committee member for other MA students in Economics

## Honours

Arnberg Prize 2008 of the Royal Swedish Academy of Sciences – Awarded for some good work in the economic, engineering, or statistical sciences.

Honorary Mention 1999 of the Finnish Society of Mathematicians and Physicists – Awarded for an outstanding master's thesis in mathematics.

## Conference Presentations ( invited presentations marked with \* )

42. 12th International Conference on Computational and Financial Econometrics (Pisa, Italy), 12/18.
41. 29th (EC)<sup>2</sup> Conference (Rome, Italy), 12/18.
40. 71st European Meeting of the Econometric Society (Cologne, Germany), 08/18.
39. 2018 International Symposium on Econometric Theory and Applications (Sydney, Australia), 06/18.
38. 1st International Conference on Econometrics and Statistics (Hong Kong, China), 06/17.
37. 69th European Meeting of the Econometric Society (Geneva, Switzerland), 08/16.
36. 9th Annual SoFiE Conference (Hong Kong, China), 06/16.
35. 2015 NBER-NSF Time Series Conference (Vienna, Austria), 09/15.
34. 2nd International Association for Applied Econometrics Conference (Thessaloniki, Greece), 06/15.
33. CREATES One Day Workshop (Aarhus, Denmark), 08/14.
32. 2014 International Symposium on Econometric Theory and Applications (Taipei, Taiwan), 05/14.
31. 2013 Bilkent Summer Workshop in Economics (Ankara, Turkey), 07/13.\*
30. 3rd All-Istanbul Economics Workshop (Istanbul, Turkey), 05/13.
29. 3rd Humboldt-Copenhagen Conference on Financial Econometrics (Berlin, Germany), 03/13.\*
28. 2nd All-Istanbul Economics Workshop (Istanbul, Turkey), 05/12.
27. 20th Symposium of the Society for Nonlinear Dynamics and Econometrics (Istanbul, Turkey), 04/12.
26. 5th International Conference on Computational and Financial Econometrics (London, UK), 12/11.
25. 65th European Meeting of the Econometric Society (Oslo, Norway), 08/11.
24. 1st All-Istanbul Economics Workshop (Istanbul, Turkey), 05/11.
23. 10th Econometric Society World Congress (Shanghai, China), 08/10.
22. 2010 International Symposium on Econometric Theory and Applications (Singapore), 04/10.
21. 64th European Meeting of the Econometric Society (Barcelona, Spain), 08/09.
20. Econometrics, Time Series Analysis, and Systems Theory (Vienna, Austria), 06/09.
19. ESRC Econometric Study Group Annual Conference (Bristol, UK), 07/08.
18. 2nd Brussels-Waseda Seminar on Time Series and Financial Statistics (Brussels, Belgium), 06/08.\*
17. Conference in Honour of David F. Hendry (Oxford, UK), 08/07.
16. Zeuthen Workshop (Copenhagen, Denmark), 12/06.
15. Workshop 'Volatility Day' (Stockholm, Sweden), 11/06.
14. 61st European Meeting of the Econometric Society (Vienna, Austria), 08/06.
13. European Winter Meeting of the Econometric Society (Istanbul, Turkey), 10/05.
12. International Conference on Finance (Copenhagen, Denmark), 09/05.
11. 9th Econometric Society World Congress (London, UK), 08/05.
10. RUESG Workshop on Financial Econometrics (Helsinki, Finland), 08/05.
9. Economic Modelling Workshop (Brisbane, Australia), 07/05.
8. International Workshop on Financial Econometrics and Statistics (Perth, Australia), 04/05.
7. New Zealand Econometric Study Group Meeting (Christchurch, New Zealand), 03/05.

6. 59th European Meeting of the Econometric Society (Madrid, Spain), 08/04.
5. Economics and Econometrics of Market Microstructure (Constance, Germany), 06/04.
4. Econometrics of Stock Markets – Analysis and Prediction (Paris, France), 04/04.
3. Workshop in Financial Econometrics (Uppsala, Sweden), 02/04.
2. Workshop on Econometrics and Computational Economics (Helsinki, Finland), 11/03.
1. Workshop Econometric Time Series Analysis – Methods and Applications (Linz, Austria), 10/03.

## **Seminar Presentations**

23. University of New South Wales, School of Economics (Sydney, Australia), 06/18.
22. Monash University, Department of Econometrics & Business Statistics (Melbourne, Australia), 07/17.
21. New Economic School (Moscow, Russia), 10/13.
20. Bilkent University, Department of Economics (Ankara, Turkey), 05/12.
19. University of Aarhus, CREATES (Aarhus, Denmark), 04/12.
18. New Economic School (Moscow, Russia), 11/11.
17. University of Helsinki, Department of Economics (Helsinki, Finland), 09/11.
16. Graz University of Technology, Institute of Statistics (Graz, Austria), 11/09.
15. University of Vienna, Department of Statistics (Vienna, Austria), 11/09.
14. Bilkent University, Department of Economics (Ankara, Turkey), 01/09.
13. University of Aarhus, CREATES (Aarhus, Denmark), 06/08.
12. Koç University, Department of Economics (Istanbul, Turkey), 12/07.
11. London School of Economics, Department of Economics (London, UK), 11/06.
10. University of Oxford, Department of Economics (Oxford, UK), 02/06.
9. Université catholique de Louvain, Institut de statistique (Louvain-la-Neuve, Belgium), 02/06.
8. Université Libre de Bruxelles, ECARES (Brussels, Belgium), 02/06.
7. Stockholm School of Economics, Department of Economic Statistics (Stockholm, Sweden), 10/05.
6. Australian National University, School of Economics (Canberra, Australia), 06/05.
5. Monash University, Department of Econometrics & Business Statistics (Melbourne, Australia), 05/05.
4. Victoria University of Wellington, School of Economics & Finance (Wellington, New Zealand), 03/05.
3. University of Technology Sydney, School of Finance and Economics (Sydney, Australia), 02/05.
2. Université catholique de Louvain, CORE (Louvain-la-Neuve, Belgium), 11/04.
1. Stockholm School of Economics, Department of Economic Statistics (Stockholm, Sweden), 12/03.