

Mika Meitz

February 2024

Personal Details

Date of birth: November 7, 1978 Gender: Male
Nationality: Finnish Marital status: Married

Education

- 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.
- 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

Google Scholar Citations

17. “Subgeometrically ergodic autoregressions with autoregressive conditional heteroskedasticity” (with Pentti Saikkonen), **Econometric Theory**, forthcoming, <https://doi.org/10.1017/S026646662300035X>. 1
16. “A mixture autoregressive model based on Student’s t -distribution” (with Daniel Preve and Pentti Saikkonen), **Communications in Statistics – Theory and Methods**, 52, 498–514, 2023. 22
15. “Subgeometrically ergodic autoregressions” (with Pentti Saikkonen), **Econometric Theory**, 38, 959–985, 2022. 2
14. “Subgeometric ergodicity and β -mixing” (with Pentti Saikkonen), **Journal of Applied Probability**, 58, 594–608, 2021. 10
13. “Testing for observation-dependent regime switching in mixture autoregressive models” (with Pentti Saikkonen), **Journal of Econometrics**, 222, 601–624, 2021. 13
12. “Testing identification via heteroskedasticity in structural vector autoregressive models” (with Helmut Lütkepohl, Aleksei Netšunajev, and Pentti Saikkonen), **Econometrics Journal**, 24, 1–22, 2021. 28
11. “Identification and estimation of non-Gaussian structural vector autoregressions” (with Markku Lanne and Pentti Saikkonen), **Journal of Econometrics**, 196, 288–304, 2017. 202
10. “Gaussian mixture vector autoregression” (with Leena Kalliovirta and Pentti Saikkonen), **Journal of Econometrics**, 192, 485–498, 2016. 56
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. 57
8. “Testing for linear and nonlinear predictability of stock returns” (with Markku Lanne and Pentti Saikkonen), **Journal of Financial Econometrics**, 11, 682–705, 2013. 12
7. “Maximum likelihood estimation of a noninvertible ARMA model with autoregressive conditional heteroskedasticity” (with Pentti Saikkonen), **Journal of Multivariate Analysis**, 114, 227–255, 2013. 17
6. “Parameter estimation in nonlinear AR–GARCH models” (with Pentti Saikkonen), **Econometric Theory**, 27, 1236–1278, 2011. 61
5. “A note on the geometric ergodicity of a nonlinear AR–ARCH model” (with Pentti Saikkonen), **Statistics and Probability Letters**, 80, 631–638, 2010. 16
4. “Stability of nonlinear AR–GARCH models” (with Pentti Saikkonen), **Journal of Time Series Analysis**, 29, 453–475, 2008. 89
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. 131
2. “A necessary and sufficient condition for the strict stationarity of a family of GARCH processes,” **Econometric Theory**, 22, 985–988, 2006. 15
1. “Evaluating models of autoregressive conditional duration” (with Timo Teräsvirta), **Journal of Business and Economic Statistics**, 24, 104–124, 2006. 141

Unpublished Manuscripts

“Statistical inference for generative adversarial networks,” April 2021, arXiv:2104.10601.
Submitted for publication.

Academic Professional Activities

Refereeing

80+ reviews for: *Annals of Statistics*, *Econometric Reviews*, *Econometric Theory*, *Econometrics Journal*, *European Economic Review*, *Journal of Applied Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Empirical Finance*, *Journal of Financial Econometrics*, *Journal of the Royal Statistical Society: Series B*, *Journal of Time Series Analysis*, *Scandinavian Journal of Statistics*, *Statistica Sinica*, etc.

Conference Co-organization

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

Nonlinear Time Series Econometrics, 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

Helsinki Graduate School of Economics, Econometrics Research Group Chair, 2021–.

Bachelor's Programme in Mathematical Sciences, Member of the Board, 2021–.

Master's Programme in Economics,

Member of the Board, 2018–; Deputy Director, 2019 & 2022–; Director, Spring 2020.

Doctoral Programme in Economics, Member of the Board, 2018–.

Faculty of Social Sciences, Committee for Developing Teaching, 2018–2021.

Faculty of Social Sciences, Academic Affairs Committee, 2014–2017.

Helsinki Center of Economic Research (HECER), Member of the Board, 2016–2018.

Koç University

Department of Economics, Graduate Admissions Committee, 2009–2010, 2011–2013.

Department of Economics, Seminar Series Coordinator, 2010–2011.

Teaching Experience

University of Helsinki, Discipline of Economics

Graduate Econometrics	MSc/PhD in Economics	Fall 2013, ...
Graduate Time Series Econometrics	MSc/PhD in Economics	Spring 2014, ...

Koç University, Department of Economics & Graduate School of Business

Undergraduate Econometrics II	BA in Economics	Spring 2012, 2013
Undergraduate Time Series Econometrics	BA in Economics	Fall 2012
Graduate Econometrics I	MA in Economics	Fall 2008, 2009, 2010
Graduate Econometrics II	MA in Economics	Spring 2009, ..., 2013
Graduate Time Series Econometrics	MA in Economics	Fall 2009, 2010, 2012
Financial Econometrics	MSc in Finance	Spring 2009, 2010

Saïd Business School (Oxford)

Advanced Financial Econometrics	MSc in Financial Economics	Trinity 2008
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University of Oxford, Department of Economics

Financial Econometrics	MPhil in Economics	Hilary 2007, 2008
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University of Tampere, Department of Mathematics and Statistics

Real Analysis	BSc in Mathematics	Spring 2000
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Graduate Student Supervision and Examining

University of Helsinki – PhD Students in Economics

Advisor

Savi Virolainen, Co-Advisor, 2022

Juho Nyholm, Principal Advisor, 2019

Member of PhD Assessment Committee (9 students)

Anustup Kundu 2022, Eero Tölö 2021, Julia Niemeläinen 2020, Annika Lindblad 2019, Jaakko Nelimarkka 2019, Yin Ming 2018, Min Zhu 2018, Harri Pönkä 2016, Otto Kässi 2014

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 *)

46. 2023 International Association for Applied Econometrics Conference (Oslo, Norway), 06/23.
45. 2022 International Symposium on Nonparametric Statistics (Paphos, Cyprus), 06/22.*
44. 2019 North American Summer Meeting of the Econometric Society (Seattle, US), 06/19.
43. 2019 International Symposium on Econometric Theory and Applications (Osaka, Japan), 06/19.
42. 12th International Conference on Computational and Financial Econometrics (Pisa, Italy), 12/18.
41. 29th (EC)² 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. 2015 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

31. Universitat Pompeu Fabra, Statistics Seminar (Barcelona, Spain), 10/23.
30. University of Helsinki, Department of Mathematics and Statistics (Helsinki, Finland), 02/23.
29. Tinbergen Institute, Econometrics Seminar (online), 10/20.

28. Koç University, Department of Economics (Istanbul, Turkey), 12/19.
27. University of Nottingham, Granger Centre for Time Series Econometrics (Nottingham, UK), 10/19.
26. Hitotsubashi University, Institute of Economic Research (Tokyo, Japan), 06/19.
25. Keio University, Institute for Economic Studies (Tokyo, Japan), 05/19.
24. ESSEC Business School, IDS (Paris, France), 01/19.
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.