

# Mika Meitz

May 2012

## 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.

*Docent* is an academic title in Finland comparable to the German *Habilitation* or the French *Habilitation à diriger des recherches*.

### 2006 PhD in Econometrics, Stockholm School of Economics.

Supervisor: Timo Teräsvirta.

### 2004 Ph. Lic. in Econometrics, Stockholm School of Economics.

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.

### 2001 MSc in Mathematics, University of Tampere.

## Academic Experience

### *Main Academic Appointments*

09/08 – **Koç University** (Istanbul), Department of Economics, Assistant Professor.

09/06 – 08/08 **University of Oxford**, Department of Economics, Post-Doctoral Research Fellow.

### *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 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

### Recent Unpublished Manuscripts

“Testing for predictability in a noninvertible ARMA model” (with Markku Lanne and Pentti Saikkonen), submitted.

“Maximum likelihood estimation of a noninvertible ARMA model with autoregressive conditional heteroskedasticity” (with Pentti Saikkonen), submitted.

### Articles in International Journals with Referee Practice

### Citations

(Google Scholar)

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| 6. “Parameter estimation in nonlinear AR–GARCH models” (with Pentti Saikkonen), <i>Econometric Theory</i> , 27, 1236–1278, 2011.  | 12 |
| 5. “A note on the geometric ergodicity of a nonlinear AR–ARCH model” (with Pentti Saikkonen), <i>Statistics and Probability Letters</i> , 80, 631–638, 2010.                                      | –  |
| 4. “Stability of nonlinear AR–GARCH models” (with Pentti Saikkonen), <i>Journal of Time Series Analysis</i> , 29, 453–475, 2008.  | 40 |
| 3. “Ergodicity, mixing, and existence of moments of a class of Markov models with applications to GARCH and ACD models” (with Pentti Saikkonen), <i>Econometric Theory</i> , 24, 1291–1320, 2008. | 50 |
| 2. “A necessary and sufficient condition for the strict stationarity of a family of GARCH processes,” <i>Econometric Theory</i> , 22, 985–988, 2006.  | 2  |
| 1. “Evaluating models of autoregressive conditional duration” (with Timo Teräsvirta), <i>Journal of Business and Economic Statistics</i> , 24, 104–124, 2006.                                     | 53 |

## Honours

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

Törnqvist Prize 2007 of the Stockholm School of Economics – Awarded for the best published article by a PhD student during the years 2005–2006.

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

Best Master’s Thesis in Mathematics Award 1999 of the Department of Mathematics and Statistics, University of Tampere.

## Academic Professional Activities

### Refereeing

*Canadian Journal of Statistics, Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory, Empirical Economics, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Econometrics, Journal of Empirical Finance, Journal of Time Series Analysis, Oxford Bulletin of Economics and Statistics, Statistics and Probability Letters, Studies in Nonlinear Dynamics and Econometrics, TEST.*

### Conference Co-organization

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

### Koç University, Department of Economics

Graduate Admissions Committee, 09–10, 11–12.  
Seminar Series Coordinator, 10–11.

## Graduate Student Supervision and Examining

### Master's students supervised at Koç University (with placement)

Neslihan Sakarya, 2009–2011, PhD program in Economics at Ohio State  
Kerem Tuzcuoğlu, 2008–2010, PhD program in Economics at Columbia (in 2011; in 2010 to Ohio State)  
+committee member for other students

### Other

Faiz Alsuhal, Official Examiner of Ph. Lic. Thesis in Statistics, University of Helsinki, 2010

## Teaching Experience

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

Undergraduate Econometrics II	BA in Economics	Spring 12
Graduate Econometrics I	MA in Economics	Fall 08 & 09 & 10
Graduate Econometrics II	MA in Economics	Spring 09 & 10 & 11 & 12
Graduate Time Series Econometrics	MA in Economics	Fall 09 & 10
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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## Conference Presentations

Second All-Istanbul Economics Workshop (Istanbul, Turkey), 05/12.

20th Symposium of the Society for Nonlinear Dynamics and Econometrics (Istanbul, Turkey), 04/12.

5th International Conference on Computational and Financial Econometrics (London, UK), 12/11.

65th European Meeting of the Econometric Society (Oslo, Norway), 08/11.

First All-Istanbul Economics Workshop (Istanbul, Turkey), 05/11.

10th Econometric Society World Congress (Shanghai, China), 08/10.

2010 International Symposium on Econometric Theory and Applications (Singapore), 04/10.

64th European Meeting of the Econometric Society (Barcelona, Spain), 08/09.

Econometrics, Time Series Analysis, and Systems Theory – A Conference in Honor of Manfred Deistler (Vienna, Austria), 06/09.

ESRC Econometric Study Group Annual Conference (Bristol, UK), 07/08.  
 Second Brussels-Waseda Seminar on Time Series and Financial Statistics (Brussels, Belgium), 06/08.  
 Conference in Honour of David F. Hendry (Oxford, UK), 08/07.  
 Zeuthen Workshop (Copenhagen, Denmark), 12/06.  
 Workshop 'Volatility Day' (Stockholm, Sweden), 11/06.  
 61st European Meeting of the Econometric Society (Vienna, Austria), 08/06.  
 European Winter Meeting of the Econometric Society (Istanbul, Turkey), 10/05.  
 International Conference on Finance (Copenhagen, Denmark), 09/05.  
 9th Econometric Society World Congress (London, UK), 08/05.  
 RUEEG Workshop on Financial Econometrics (Helsinki, Finland), 08/05.  
 Economic Modelling Workshop (Brisbane, Australia), 07/05.  
 International Workshop on Financial Econometrics and Statistics (Perth, Australia), 04/05.  
 New Zealand Econometric Study Group Meeting (Christchurch, New Zealand), 03/05.  
 59th European Meeting of the Econometric Society (Madrid, Spain), 08/04.  
 MicFinMa Summer School 'Economics and Econometrics of Market Microstructure' (Constance, Germany), 06/04.  
 Applied Econometrics Association Conference on the Econometrics of Stock Markets – Analysis and Prediction (Paris, France), 04/04.  
 Workshop in Financial Econometrics (Uppsala, Sweden), 02/04.  
 Workshop on Econometrics and Computational Economics (Helsinki, Finland), 11/03.  
 Workshop Econometric Time Series Analysis – Methods and Applications (Linz, Austria), 10/03.

## **Seminar Presentations**

Bilkent University, Department of Economics (Ankara, Turkey), 05/12.  
 University of Aarhus, CREATES (Aarhus, Denmark), 04/12.  
 New Economic School (Moscow, Russia), 11/11.  
 University of Helsinki, Department of Economics (Helsinki, Finland), 09/11.  
 Graz University of Technology, Institute of Statistics (Graz, Austria), 11/09.  
 University of Vienna, Department of Statistics (Vienna, Austria), 11/09.  
 Bilkent University, Department of Economics (Ankara, Turkey), 01/09.  
 University of Aarhus, CREATES (Aarhus, Denmark), 06/08.  
 Koç University, Department of Economics (Istanbul, Turkey), 12/07.  
 London School of Economics, Department of Economics (London, UK), 11/06.  
 University of Oxford, Department of Economics (Oxford, UK), 02/06.  
 Université catholique de Louvain, Institut de statistique (Louvain-la-Neuve, Belgium), 02/06.  
 Université Libre de Bruxelles, ECARES (Brussels, Belgium), 02/06.  
 Stockholm School of Economics, Department of Economic Statistics (Stockholm, Sweden), 10/05.  
 Australian National University, School of Economics (Canberra, Australia), 06/05.  
 Monash University, Department of Econometrics and Business Statistics (Melbourne, Australia), 05/05.  
 Victoria University of Wellington, School of Economics and Finance (Wellington, New Zealand), 03/05.  
 University of Technology Sydney, School of Finance and Economics (Sydney, Australia), 02/05.  
 Université catholique de Louvain, CORE (Louvain-la-Neuve, Belgium), 11/04.  
 Stockholm School of Economics, Department of Economic Statistics (Stockholm, Sweden), 12/03.