Mengjun Chen

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Research and Fields of Interest

Econometric Methods for Macroeconomics | Real-Time Data and Macroeconomic Uncertainty | Factor Models and High-Dimensional Time Series | Macroeconomic Forecasting | Monetary Economics

Ph.D. Advisor: Norman R. Swanson, Distinguished Professor of Economics, Rutgers University

Working Papers

- **Data-Revision Wedges in Real-Time Uncertainty Indices**
  Studies the measurement of macroeconomic uncertainty in real time when data are subject to revisions. Develops a vintage-data factor framework showing that conventional real-time uncertainty indices are mechanically inflated by revision-induced factor-extraction error, and proposes a revision-robust factor-based uncertainty index.

- **Dynamic Macroeconomic Forecasting with Supervised Autoencoders and Uncertainty-Gated LSTMs**
  Develops a two-stage forecasting framework combining supervised autoencoders for target-relevant factor extraction with uncertainty-gated LSTMs for nonlinear factor dynamics. Distinguishes factor-extraction error from factor-innovation uncertainty and delivers systematic forecasting gains.

- **Structural Estimation of Inflation Channel Heterogeneity: Imported Inputs vs. Final Goods**
  Develops and estimates a medium-scale New Keynesian DSGE model with labor market frictions, endogenous wage bargaining, and a two-tier import structure. Shows that shocks to imported intermediate inputs generate persistent inflation via marginal-cost and wage–price feedback, while final-goods shocks have transitory effects.

Education

Ph.D. in Economics, Rutgers University–New Brunswick 09.2021 – Present
- **Exchange Student**, New York University 09.2023 – 05.2024

M.S. in Statistics, National University of Singapore 08.2019 – 01.2021
B.A. in Finance, Nankai University 03.2014 – 07.2016
B.S. in Applied Chemistry, Tianjin University 09.2012 – 07.2016

Conference Presentations

Structural Estimation of Inflation Channel Heterogeneity: Imported Inputs vs. Final Goods at Chinese Economists Society (CES) North American Annual Conference, 2025

Teaching Experience

Instructor
Intermediate Macroeconomic Analysis (Summer 2024, Summer 2025)

Teaching Assistant
Undergraduate Courses:
Introduction to Microeconomics (Spring 2023, Fall 2023, Spring 2025)
Introduction to Macroeconomics (Spring 2025)
Intermediate Macroeconomic Analysis (Fall 2022, Spring 2023, Spring 2024)
Money, Banking, and Finance (Spring 2025)
Econometrics (Spring 2025)
Ph.D. Courses
Macroeconomic Theory II (Spring 2024)
Econometrics I (Spring 2025, Spring 2026)

Research Experience

Research Assistant (Econometric Methods and Software Development), Rutgers University

Developed the R package **avgEffect** (version 0.1.0) for estimating coefficients and average partial effects in linear, probit, and logit models with heteroskedasticity-robust and one- or two-way clustered standard errors. Implemented Eicker–Huber–White and multidimensional cluster-robust variance estimators under both superpopulation and finite-population frameworks. Responsible for the design of the core estimation function, variance computation pipeline, input validation, and reproducible output structure.

Software and Skills

Programming: R, Python, MATLAB
Econometrics: Factor models, real-time forecasting, state-space methods, DSGE modeling, clustered inference
Machine Learning: Supervised autoencoders, LSTM, nonlinear time-series methods

Honors and Awards

Rie Ashizawa Memorial Award, 2022
Sidney I. Simon Prize for Outstanding Graduate Student Teaching, 2025
Richard Lock Endowed Fund for Economics Award, 2025

Languages

Mandarin (native)
English (fluent)