# Tsung-Hsien Li (李宗憲)

Ph.D. Candidate in Economics, University of Mannheim

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#### **Placement Officer**

Prof. Dr. Christoph Rothe (rothe@vwl.uni-mannheim.de; +49 621 181-1921)

### **Research Interests**

Primary: Macroeconomics, Computational Economics

Secondary: Consumer Finance and Default, Financial Intermediation

#### Education

09/2017 — Present	Ph.D. in Economics, University of Mannheim Main Advisor: Prof. Michèle Tertilt, Ph.D. Expected Graduation: August 2022
Spring 2020	Visiting Ph.D. Student, Yale University
09/2012 — 06/2015	M.A. in Economics, National Taiwan University
09/2007 — 06/2012	B.A. in Economics & B.S.S. in Bio-Industry Communication and
	Development, National Taiwan University

#### References

Michèle Tertilt, Ph.D.	Klaus Adam, Ph.D.	Dr. Matthias Meier
Professor of Economics	Professor of Economics	Assistant Professor of Economics
University of Mannheim	University of Mannheim	University of Mannheim
tertilt@uni-mannheim.de	adam@uni-mannheim.de	m.meier@uni-mannheim.de
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#### **Honours**

08/2019 — Present	Ph.D. Scholarship, Stiftung Geld and Währung
[Rescheduled]	Nominated Participant at 7th Lindau Nobel Laureate Meetings
09/2017 — 07/2019	Ph.D. Scholarship, German Research Foundation (DFG)
06/2017	Outstanding Research Paper, Central Bank of R.O.C. (Taiwan)
12/2014	Outstanding Master's Thesis Award of Macroeconomic Theory,
	Taiwan Economic Association
09/2013	C. Y. Cyrus Chu and Tain-Jy Chen Scholarship Award

### **Professional Experience**

02/2019 — 06/2019	Teaching Assistant, University of Mannheim
	Macroeconomics A (Bachelor) [Evaluation]
08/2015 — 07/2017	Economic and Financial Analysis Specialist, Department of Eco-
	nomic Research, Central Bank of R.O.C. (Taiwan)
06/2015 - 05/2016	Research Assistant, Taiwan Clearing House. Project Title: "The
	Identification of Domestic Systemically Important Banks (D-SIBs)
	in Taiwan," (with Nan-Kuang Chen and Yu-Ning Hwang)
08/2014 — 07/2015	Research Assistant, National Taiwan University. Advisors: Nan-
	Kuang Chen and Hung-Jen Wang
09/2012 — 06/2015	Teaching and Grading Assistant, National Taiwan University
	Money and Banking, Microeconomics, Statistics, Industrial Eco-
	nomics, Principles of Economics, Mathematics for Economists
	(All Bachelor)

### Job Market Paper

"Rationalizing the Payday Loan Puzzle: A Credit Scoring Explanation," (with Jan Sun)

### **Work in Progress**

"Consumer Bankruptcy: the Role of Financial Frictions"

#### **Policy-Relevant Publications**

"Collateral Constraints, Housing Prices, and Business Cycles in Taiwan," (in Mandarin Chinese), *Quarterly Bulletin*, Central Bank of R.O.C. (Taiwan), *R&R* [Download]

"Identifying and Evaluating Domestic Systemically Important Banks in Taiwan," (in Mandarin Chinese, with Nan-Kuang Chen and Yu-Ning Hwang), 2018, Quarterly Bulletin, Central Bank of R.O.C. (Taiwan), vol. 39(4), pp. 5-36 [Download]

## Workshops, Summer Schools, and Training Courses

- Numerical Methods by Prof. Felix Kübler (Zürich); Econometric Society Summer Schools in Dynamic Structural Econometrics; Topics on Sovereign Default by Prof. Pablo A. Guerron-Quintana (Boston College)
- 2020 EABCN Training School on Continuous Time Methods in Macroeconomics
- 2019 EABCN & Bank of England Training School on Solution Methods for Discrete Time Heterogeneous Agent and Markov Switching Linear Models; Princeton Initiative: Macro, Money and Finance Conference; Summer School on Socioeconomic Inequality by HCEO; Bayesian Macroeconometrics by Prof. Frank Schorfheide (U Penn)
- 2018 Joint Research Center (European Commission) & Dynare Course on Identification Analysis and Global Sensitivity Analysis for Macroeconomic Models

2016 Dynare Summer School; SEACEN & Bank of Japan Intermediate Course on Econometric Modeling and Forecasting

## **Computational Skills and Languages**

Matlab (Octave), R, EViews, Julia, Python, LATEX English, German (Basic), Mandarin Chinese (Native), Taiwanese (Native)

Last updated: October 11, 2021