

Tsung-Hsien Li (李宗憲)

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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.](#)

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

Prof. Michèle Tertilt

University of Mannheim

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Prof. Klaus Adam

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Prof. Matthias Meier

University of Mannheim

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Honours

08/2019 — Present Ph.D. Scholarship, Stiftung Geld and Währung

12/2021 Grant for Selective Papers at SAEe, Fundación Ramón Areces

08/2020 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

Teaching and Professional Experience

02/2019 — 06/2019 Teaching Assistant, University of Mannheim

08/2015 — 07/2017 Economic and Financial Analysis Specialist, Department of Economic 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

Working Papers

- “The Payday Loan Puzzle: A Credit Scoring Explanation,” (with [Jan Sun](#)), *submitted*
- “Consumer Bankruptcy: the Role of Financial Frictions”
- “Credit Card and Payday Loan Borrowing: Evidence in the SCF 2010-2019,” *submitted*

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
- “Identifying and Evaluating Domestic Systemically Important Banks in Taiwan,” (in Mandarin Chinese, with [Nan-Kuang Chen](#) and Yu-Ning Hwang), 2017, *Quarterly Bulletin*, Central Bank of R.O.C. (Taiwan), vol. 39(4), pp. 5-36

Presentations

- 2022 15th RGS Doctoral Conference in Economics, 26th Spring Meeting of Young Economists, 4th QMUL Economics and Finance Workshop, ENTER Jamboree (Discussion), EEA-ESEM 2022 (scheduled), Konstanz Doctoral Workshop on Quantitative Dynamic Economics (scheduled), 2nd Ventotene Macro Workshop (poster, scheduled)
- 2021 Warwick Economics PhD Conference; CES Annual Conference; ENTER Jamboree; 11th GESS Research Day; TEA Annual Conference; National Taipei University, 46th SAEe, Academia Sinica
- 2020 Bonn-Mannheim PhD Workshop

Summer Schools and Training Courses

- 2022 EABCN Training School on Heterogeneous-Agent Macro in the Sequence Space by Prof. Ludwig Straub; Gerzensee ADP & SFI—Macro-Finance Modeling of Financial Intermediaries by Prof. Arvind Krishnamurthy (scheduled)
- 2021 Gerzensee ADP—Numerical Methods by Prof. Felix Kübler; Econometric Society Summer Schools in Dynamic Structural Econometrics; NOVA Summer School—Topics on Sovereign Default by Prof. Pablo A. Guerron-Quintana; 13th BESLAB Experimental Economics Summer School in Macroeconomics
- 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; Gerzensee ADP—Bayesian Macroeconometrics by Prof. Frank Schorfheide
- 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

English, German (Basic), Mandarin Chinese (Native), Taiwanese (Native)

Last updated: July 27, 2022

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