# Tsung-Hsien Li (李宗憲)

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## Research Interests

**Primary**: Macroeconomics, Computational Economics
**Secondary**: Consumer Finance and Default, Financial Intermediation

## Education

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| 09/2017 — Present | Ph.D. in Economics, University of Mannheim<br>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** | **Prof. Klaus Adam** | **Prof. Matthias Meier** |
|---|---|---|
| University of Mannheim | University of Mannheim | University of Mannheim |
| tertilt@uni-mannheim.de | adam@uni-mannheim.de | m.meier@uni-mannheim.de |
| +49 621 181-1902 | +49 621 181-1809 | +49 621 181-3430 |

## Honours

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|---|---|
| 08/2019 — Present | Ph.D. Scholarship, Stiftung Geld und 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

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| 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) |

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|---|---|
| 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**"

## 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

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| 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) |
| 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

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| 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)

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