

Mika Meitz

Personal Details

Date of birth: November 7, 1978
Nationality: Finnish
Marital status: Married, no children

Current Appointments

09/08 – **Koç University** (Istanbul), Department of Economics, Assistant Professor.
04/07 – **Nuffield College** (Oxford), Associate Member.

Education

2006 PhD in Econometrics, Stockholm School of Economics.
2004 Ph. Lic. in Econometrics, Stockholm School of Economics.¹
2002 Ph. Lic. in Mathematics, University of Tampere.¹
2001 MSc in Mathematics, University of Tampere.

Experience

05/08 – 06/08 **University of Aarhus**, Center for Research in Econometric Analysis of Time Series (CREATES), Visitor.
10/06 – 08/08 **Corpus Christi College** (Oxford), Junior Research Fellow.
09/06 – 08/08 **University of Oxford**, Department of Economics, Post-Doctoral 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.

¹Ph. 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.

Publications

“Stability of nonlinear AR–GARCH models” (with Pentti Saikkonen), *Journal of Time Series Analysis*, 29, 453–475, 2008.

“Ergodicity, mixing, and existence of moments of a class of Markov models with applications to GARCH and ACD models” (with Pentti Saikkonen), *Econometric Theory*, 24, 1291–1320, 2008.

“A necessary and sufficient condition for the strict stationarity of a family of GARCH processes,” *Econometric Theory*, 22, 985–988, 2006.

“Evaluating models of autoregressive conditional duration” (with Timo Teräsvirta), *Journal of Business and Economic Statistics*, 24, 104–124, 2006.

Working Papers

“Parameter estimation in nonlinear AR–GARCH models” (with Pentti Saikkonen), May 2008 (submitted).

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.

Refereeing

Canadian Journal of Statistics, Econometric Reviews, Econometric Theory, Empirical Economics, Journal of Applied Econometrics, Journal of Time Series Analysis, Oxford Bulletin of Economics and Statistics, TEST.

Teaching Experience

University of Oxford, Department of Economics

Hilary Term 08 Lecturer, Financial Econometrics (2nd year MPhil).

Hilary Term 07 Lecturer, Financial Econometrics (2nd year MPhil).

Saïd Business School (Oxford)

Trinity Term 08 Lecturer, Advanced Financial Econometrics (MSc in Financial Economics).

Hilary Term 07 Class Teacher, Financial Econometrics (MSc in Financial Economics).

Stockholm School of Economics, Department of Economic Statistics

07/02 – 06/06 Class Teacher, Mathematics, Economic Statistics (BSc).

University of Tampere, Department of Mathematics and Statistics

01/00 – 07/00 Lecturer, Theoretical Mathematical Analysis (BSc).

09/97 – 08/99 Class Teacher, several mathematics courses (BSc and MSc).

Conference Presentations

ESRC Econometric Study Group Annual Conference (Bristol, UK), 07/08.
The 2nd 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.
The 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.
Econometric Society World Congress (London, UK), 08/05.
RUESG 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.
The 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

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.