Mengteng Wang

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Education

- **University of Warwick, Warwick Business School (WBS)** *09/2024 - Now*
  PhD in Finance and Economics Coventry, UK
- **University of Wisconsin-Madison (UW-Madison)** *09/2022 - 05/2024*
  Master of Science in Economics Madison, WI, US
- **Zhejiang University (ZJU)** *09/2018 - 07/2022*
  Bachelor of Economics Science in Finance Hangzhou, China

Working Paper

- **Enhancing Equity Risk Premium Forecasting: The Role of Economic Theory** *06/2023 - Now*
  Working with: Prof. Xiaobin Liu
  - We propose an empirical Bayes (EB) framework that enhances equity premium forecasting by integrating economic theory-implied constraints and data-driven shrinkage. Our method optimally balances unrestricted OLS estimates with theory-imposed restrictions, improving predictive accuracy across established predictors, with the out-of-sample R^2 of the combined predictor reaching up to 15.85%. This study highlights the importance of economic structure in time-series predictability.
  - **Keywords:** Economic theory, Empirical Bayes, Macroeconomic predictors, Aggregate market excessive return

Experience

- **University of Illinois Urbana-Champaign** *05/2023 - 03/2024*
  Part-time Research Assistant for Prof. Qiping Xu Remote
  - Performed fuzzy matching of company names across two large datasets from 2007 to 2020.
  - Innovated a new data structure to integrate congressional district data using zip codes, addressing challenges such as shifting postal codes and mixed data formats.
- **Hithink RoyalFlush Information Network Co.,Ltd.** *07/2024 – 09/2024*
  Macro-Finance Research Analyst Internship Hangzhou, China
  - Chinese 10-Year Government Bond Yield Forecast Model
  - LLM-based Gold Price Forecasting Agent
- **Zhejiang Longwin Investment Management Co.,Ltd.** *01/2022 – 05/2022*
  Quantitative Researcher Internship Hangzhou, China
  - Industry classification enhancement using Gerber statistics and clustering.
- **Zheshang Fund Management Co.,Ltd.** *07/2021 - 09/2021*
  Credit Ranking Researcher Internship Shanghai, China
  - Developed a framework to graph bond yield curves using Python.
  - Built a predictive system for credit ratings based on XGBoost.

Skills

- **Programming Languages:** Python(skilled); MATLAB (skilled); Stata(skilled); Julia(skilled); R(skilled)
- **Volunteer:** More than 300 hours service, e.g. volunteer work in European Art Museum in Hangzhou
- **Machine Learning and LLM Framework:** XGBoost, LSTM, Clustering, Bandit, LangChain, etc.