ZIWEI (WILEY) MEI

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Ph.D. Candidate at Department of Economics, The Chinese University of Hong Kong

Shatin, New Territories, Hong Kong SAR

EDUCATION

The Chinese University of Hong Kong *2020 - Present*
Ph.D. in Economics

Lingnan College, Sun Yat-Sen University *2016 - 2020*
Bachelor in Economics

School of Mathematics, Sun Yat-Sen University *2018 - 2020*
Bachelor in Mathematics

RESEARCH

Research Interests

· Econometrics, Machine Learning Methods, High-Dimensional Data

Publications

· Jianhao Lin, Ziwei Mei, Liangyuan Chen, Chuanqi Zhu (2023): " Is the People's Bank of China consistent in words and deeds?" Forthcoming at *China Economic Review*.

Working Papers

· "Hidden Nickell Bias in Panel Local Projection", with Liugang Sheng and Zhentao Shi, 2023.
· "On LASSO for High Dimensional Predictive Regression", with Zhentao Shi, 2022. Submitted.
· "Boosted Hodrick-Prescott Filter Is More General Than You Think", with Peter C.B. Phillips and Zhentao Shi, 2022. Submitted.
· "Testing Overidentifying Restrictions with High-Dimensional Data and Heterskedasticity", with Qingliang Fan and Zijian Guo, 2022. Submitted.

PRESENTATIONS

Conferences

· Computational and Financial Econometrics (CFE), Session Co224, King's College London, December 2022.
· Computational and Methodological Statistics (CMStatistics), Session E0050, King's College London, December 2022.
· The Asian Meeting of the Econometric Society (AMES), CUHKSZ, June 2022.
· Chicago-Jinan IESR-HCEO Best Paper Competition, Jinan University, July 2019.

Seminars

· CUHK Brownbag Seminar, November 2022.

EXPERIENCES

Teaching Assistant

· ECON4120 *Applied Forecasting Methods*, The Chinese University of Hong Kong, Spring 2022.

· ECON3121 *Introductory Econometrics*, The Chinese University of Hong Kong, Fall 2022, Fall 2021, Spring 2020.
· ECON2121 *Methods of Economic Statistics*, The Chinese University of Hong Kong, Fall 2020.

Internship

· Guangzhou ShiningMidas Private Fund (Likelihood Lab), Quantitative Investment Researcher working on financial natural language processing (NLP), Summer 2019.

Other Academic Activities

· *Econometrics Camp* at CEMP/IESR, Jinan University, December 2019.
· *Chicago-Jinan IESR-HCEO Summer School*, Jinan University, July 2019.
· *Crawlers and Text Analysis Workshop*, Shanxi University, May 2019.

HONORS & AWARDS

Best Academic Performance Award, Department of Economics, CUHK.

Postgraduate Studentship, The Chinese University of Hong Kong, 2020 - present.

University-Level Outstanding Bachelor Thesis (in Economics), Sun Yat-Sen University, June 2020.

Excellent Bachelor Thesis (in Mathematics), Sun Yat-Sen University, June 2020.

Chicago-Jinan Joint Plan Best Paper, Jinan University, July 2019.

First-Class Excellence Scholarship, Sun Yat-Sen University.