ZIWEI (WILEY) MEI

(852) 93784643 ⋄ zwmei[at]link.cuhk.edu.hk

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

Homepage: `https://ziweimei.github.io`

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, High-Dimensional Data, Instrumental Variable Regression, Time Series

Publications

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

Working Papers

· "A Heteroskedasticity-Robust Overidentifying Restriction Test with High-Dimensional Covariates", with Qingliang Fan and Zijian Guo, 2023.
· "Implicit Nickell Bias in Panel Local Projection", with Liugang Sheng and Zhentao Shi, 2023.
· "On LASSO for High Dimensional Predictive Regression", with Zhentao Shi, 2022.
· "Boosted Hodrick-Prescott Filter Is More General Than You Think", with Peter C.B. Phillips and Zhentao Shi, 2022.

PROFESSIONAL SERVICES

Referee for *Journal of the American Statistical Association*.

PRESENTATIONS

Conferences

· The Asian Meeting of the Econometric Society (AMES), Nanyang Technology University, July 2023 (*Scheduled*).
· The International Symposium on Econometric Theory and Applications (SETA), Singapore Management University, July 2023 (*Scheduled*).
· The 7th IAER Econometrics Workshop, DUFE, June 2023.
· 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 China), 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 2023, 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* 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.