# ZIWEI MEI

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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 Ph.D. in Economics - University of Oxford Visiting Ph.D. Student Lingnan College, Sun Yat-Sen University Bachelor in Economics School of Mathematics, Sun Yat-Sen University Bachelor in Mathematics

# RESEARCH

## Research Interests

- Econometrics
- High-Dimensional Data
- Causal Inference with Instrumental Variables
- Machine Learning for Nonstationary Time Series
- Robust Inference for Panel Data

#### **Publications**

- 1. Ziwei Mei and Zhentao Shi (2024). "On LASSO for High Dimensional Predictive Regression", *Journal* of *Econometrics*.
- 2. Qingliang Fan, Zijian Guo, and Ziwei Mei (2024). "A Heteroskedasticity-Robust Overidentifying Restriction Test with High-Dimensional Covariates', forthcoming at *Journal of Business & Economic Statistics*.
- 3. Ziwei Mei, Peter C. B. Phillips, and Zhentao Shi (2024). "The Boosted Hodrick-Prescott Filter Is More General Than You Might Think", *Journal of Applied Econometrics*.
- 4. Jianhao Lin, Ziwei Mei, Liangyuan Chen, and Chuanqi Zhu (2023). "Is the People's Bank of China Consistent in Words and Deeds?" *China Economic Review*.

# Working Papers

- 5. "Nickell Bias in Panel Local Projection: Financial Crises are Worse Then You Think", with Liugang Sheng and Zhentao Shi.
- 6. "Inference for Nonlinear Endogenous Effect Accounting for High-Dimensional Covariate Complexity", with Qingliang Fan, Zijian Guo, and Cun-Hui Zhang.
- 7. "Nickell Meets Stambaugh: A Tale of Two Biases", with Chengwang Liao and Zhentao Shi.
- 8. "On LASSO Inference for High Dimensional Predictive Regression", with Zhan Gao, Ji Hyung Lee, and Zhentao Shi.
- 9. "Robust Instrumental Analysis", with Qingliang Fan and Zijian Guo.

# REFEREE SERVICES

- Journal of the American Statistical Association.

#### **PRESENTATIONS**

#### Seminars

- · Oxford Economics, May 2024.
- · Oxford Statistics, May 2024.
- · Center for Causal Inference (CCI) Seminar, Upenn, February 2024.
- · CUHK Brownbag Seminar, November 2022.

#### Conferences

- · Workshop in Asian Summer School in Econometrics and Statistics, DUFE, July 2024.
- · AMES China, Zhejiang University, June 2024.
- · Computational and Methodological Statistics (CMStatistics), Berlin, December 2023.
- · Hangzhou International Conference on Frontiers of Data Science, Zhejiang University, August 2023.
- · The Asian Meeting of the Econometric Society (AMES), Nanyang Technology University, July 2023.
- · The International Symposium on Econometric Theory and Applications (SETA), Singapore Management University, July 2023.
- · The 7th IAER Econometrics Workshop, DUFE, June 2023.
- · Computational and Methodological Statistics (CMStatistics) & Computational and Financial Econometrics (CFE), 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.

# **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, Spring 2024, Fall 2023, Fall 2022, Fall 2021, Spring 2021.
- · 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.

# 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.

# **SKILLS**