# 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** *2020 - Present*
Ph.D. in Economics

- **University of Oxford** *Spring 2024*
  Visiting Ph.D. Student

**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
- 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.
- 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

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|---|---|
| **Programming and Statistical Software** | MATLAB, R, Python, Julia, Stata |
| **Language** | Cantonese (native), Mandarin (native), English |