ZIWEI MEI

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

- High-Dimensional Econometrics and Statistics
- 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", ***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. (**Job Market Paper**) "Simultaneous Inference for Predictability with High Dimensional Mixed Roots". [Latest Draft]
6. "Nickell Bias in Panel Local Projection: Financial Crises are Worse Than You Think", with Liugang Sheng and Zhentao Shi. Revise & Resubmit at ***Journal of International Economics***.
7. "Econometric Inference for High Dimensional Predictive Regressions", with Zhan Gao, Ji Hyung Lee, and Zhentao Shi. Revise & Resubmit at ***Journal of Econometrics***.
8. "Nickell Meets Stambaugh: A Tale of Two Biases in Panel Predictive Regressions", with Chengwang Liao and Zhentao Shi.
9. "Inference for Nonlinear Endogenous Effect Accounting for High-Dimensional Covariate Complexity", with Qingliang Fan, Zijian Guo, and Cun-Hui Zhang.
10. "Identification Conditions and Uniform Inference for Multiple Treatment Effects with Possibly Invalid Instrumental Variables", with Qingliang Fan and Zijian Guo.

GRANTS

- (*Co-Investigator*) Social Science Faculty, the Chinese University of Hong Kong Direct Grant No.4052328, "Panel Predictive Regression with Persistent Regressors," 2024-2026.

REFEREE SERVICES

- *Journal of the American Statistical Association*, *Electronic Journal of Statistics*, *Econometric Reviews*

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

- The Inaugural Meeting of the Greater Bay Econometrics Study Group, University of Macau, November 2024.
- 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

- ECON5120 *Econometric Theory and Applications* (PhD Level), The Chinese University of Hong Kong, Fall 2024.
- ECON5821 *Data Science for Economists* (Graduate Level), The Chinese University of Hong Kong, Spring 2025 (Scheduled).
- 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.

AWARDS

Best Academic Performance Award, Department of Economics, The Chinese University of Hong Kong.

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

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

REFERENCES

Prof. Qingliang Fan
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