

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, “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. Submitted.
- “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. Submitted.
- “Boosted Hodrick-Prescott Filter Is More General Than You Think”, with Peter C.B. Phillips and Zhentao Shi, 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.

PROFESSIONAL SERVICES

Referee for *Journal of the American Statistical Association*.

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 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.