ZIWEI MEI

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Doctor of Philosophy in Economics, The Chinese University of Hong Kong
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APPOINTMENT

Faculty of Business Administration, University of Macau *2025 - Present*
Assistant Professor in Business Economics

EDUCATION

The Chinese University of Hong Kong *2025*
Doctor of Philosophy in Economics

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

Sun Yat-Sen University *2020*
B.A. in Economics

Sun Yat-Sen University *2020*
BSc. 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. "Nickell Bias in Panel Local Projection: Financial Crises are Worse Than You Think", with Liugang Sheng and Zhentao Shi. Revision requested by *Journal of International Economics*.
6. "Econometric Inference for High Dimensional Predictive Regressions", with Zhan Gao, Ji Hyung Lee, and Zhentao Shi. Revision requested by *Journal of Econometrics*.
7. "Nickell Meets Stambaugh: A Tale of Two Biases in Panel Predictive Regressions", with Chengwang Liao and Zhentao Shi. Revision requested by *Journal of Econometrics*.
8. "Inference for Nonlinear Endogenous Effect Accounting for High-Dimensional Covariate Complexity", with Qingliang Fan, Zijian Guo, and Cun-Hui Zhang. Revision requested by *Journal of Machine Learning Research*.

9. "Simultaneous Inference for Predictability with High Dimensional Mixed Roots".
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*, *Econometric Theory*, *Econometric Reviews*, *Electronic Journal of Statistics*

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 2025 World Congress of the Econometric Society (ESWC 2025), Seoul, Korea, August 2025 (Scheduled).
- The 3rd Joint Conference on Statistics and Data Science in China (2025 JCSDS), Hangzhou, July 2025.
- The International Symposium on Econometric Theory and Applications (SETA), University of Macau, June 2025.
- 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

Postgraduate Research Output Award, The Chinese University of Hong Kong.

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