

Fangyi (Shirley) Wei

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EDUCATION

THE UNIVERSITY OF HONG KONG

Hong Kong SAR, China

PhD Student in Information and Innovation Management - Business Analytics

Sep 2023 – Present

- Research Interests: Deep Learning, High Dimensional Statistics, Time Series Models.

THE HONG KONG UNIVERSITY OF SCIENCE AND TECHNOLOGY

Hong Kong SAR, China

Master of Science in Business Analytics

Aug 2021 – May 2022

- CGA: 4.07/4.3
- Courses: Business Analytics, Big Data Analytics, High Dimensional Statistics, Operation Analytics, etc.

WUHAN UNIVERSITY

Wuhan, China

Bachelor of Science in Mathematics and Applied Mathematics

Sep 2017 – Jun 2021

- GPA: 3.7/4.0
- Exchange at UC Berkeley (Summer 2019)
- Courses: Mathematical Analysis, Advanced Algebra, Probability and Statistics, Optimization Methods, Numerical Analysis, Real Analysis, Stochastic Processes, Abstract Algebra, Discrete mathematics, etc.

EXPERIENCE

FINSTAR@HKUST (DEPT OF ISOM, HKUST)

Hong Kong SAR, China

Research Assistant

Aug 2022 – Jul 2023

- Scratched and cleaned high-frequency TAQ data from WRDS.
- Performed clustering methods to extract network features of jumps.
- Proposed a latent factor model of jumps in the stock market.
- Applied proposed models to form portfolios and compared with the market proxy.

RESEARCH ON REGRESSION APPLICATION IN HOUSE PRICES

Wuhan, China

Bachelor Thesis Author

Dec 2020 – May 2021

- Proposed a linear regression model of house prices on incomes of 20 major cities in mainland China.
- Estimated the coefficients and interpreted of the differences among estimated coefficients of major cities.
- Extended to a multi-linear regression model with more macro-level factors.
- Performed residual diagnostics and explored heteroskedasticity and multicollinearity of the model.

TALKIIN TECHNOLOGY COMPANY (FOSHAN)

Online

Data Analyst Intern

Sep 2020 – Oct 2020

- Designed short-time travel plans in mainland China for companies' team activities.
- Collected and sorted out scheduling, including timetables, hotels, routes, foods offered, contact numbers, and other services mentioned in contracts.
- Performed services and route optimization by cost analysis.
- Analyzed outcomes and wrote summaries on advantages and disadvantages of different travel plans.

THE INTERDISCIPLINARY CONTEST IN MODELING (MCM/ICM)

Online

Participant

Mar 2020 – Apr 2020

- Analyzed linear and non-linear relationships between carbon dioxide, temperature, and sea level.
- Predicted changes of sea level indirectly by carbon dioxide and temperature using machine learning.
- Inferred places that are most likely to be submerged within 50 years.
- Proposed policies according to possible outcomes of the global sea-level rise.

HONORS

- Awarded FBE PhD Entrance Scholarship of HKD 42,100, HKU, 2023
- Awarded Academic Excellence Scholarship of HKD 30,000, HKUST, 2022
- Successful Participant in MCM/ICM, COMAP, 2020
- Awarded LUOJIA Excellence Exchange Scholarship of RMB 15,000, WHU, 2019
- Awarded Second Prize Scholarship for Excellent Undergraduates, WHU, 2019
- Awarded Second Prize Scholarship for Excellent Undergraduates, WHU, 2018

ADDITIONAL INFORMATION

- Languages: Mandarin (Native), English (Fluent)
- Technical Skills: Python, R, MATLAB, Excel
- TOEFL: 103 (Speaking 26 & Writing 27) & GRE: 322 (Quant 169)
- Vice president of GUOZI Dance Club, organized and trained dancers for WHU's annual art festival, developed and choreographed dance routines (2018-2019)
- Deputy director of Grade Council, collected, classified, and reported student profiles from grade level, including academic affairs, addressed students' complaints about restaurants and dormitories (2017-2018)
- Group leader of a social practice in Guizhou (China), organized and led group members in an investigation of local folk customs of the Miao and Dong minorities, interacted and assisted with the elderly in a small rural village, and labored as peanut farm workers (Summer 2018)