

# FANGYI WEI

HKU Email | Personal Website

Hong Kong SAR - China

## EDUCATION

- **The University of Hong Kong** September 2023 - Present  
*Ph.D. Student in Innovation and Information Management - Business Analytics*  
Hong Kong, China
  - Research interests: Business analytics, data science, AI healthcare
  - Advisors: Prof. Haipeng Shen, Prof. Fei Jiang
- **The Hong Kong University of Science and Technology** June 2022  
*Master of Science in Business Analytics*  
Hong Kong, China
  - CGA: 4.07/4.3 (Business analytics, big data analytics, high dimensional statistics, etc.)
- **Wuhan University** June 2021  
*BSc. in Mathematics and Applied Mathematics*  
Wuhan, Hubei, China
  - GPA: 3.7/4.0 (Mathematical analysis, linear algebra, probability and statistics, optimization, etc.)
  - Exchange at UC Berkeley (Summer 2019).

## EXPERIENCE

- **The Hong Kong University of Science and Technology** August 2022 - July 2023  
*Research Assistant at FinStaR Lab*  
Hong Kong, China
  - Scratched and cleaned high-frequency TAQ data from WRDS, performed factor modeling using stock jumps, and applied the model to portfolio management.
  - Advisors: Prof. Yingying Li, Prof. Xinghua Zheng

## WORKING PAPERS

- [1] Wei, et al. (2024). [Nested Deep Learning Towards a Foundation Model for Brain Signal Data.](#)

## PROJECTS

- **Data Science and AI Healthcare** September 2023 - Present  
*PhD projects*
  - NDL: Developed a nested deep learning framework for spike detection.
- **Business Statistics and Financial Econometrics** December 2020 - July 2023  
*RA; Bachelor's thesis*
  - Factor modeling: High-frequency stock market, stock jumps.
  - Bachelor's thesis: Regression analysis of house prices on the income level in mainland China.
- **Applied Mathematics** March 2020 - June 2020  
*Undergraduate projects*
  - License plate template matching using MATLAB.
  - MCM/ICM: Prediction of sea-level changes.

## HONORS AND AWARDS

- **FBE PhD Entrance Scholarship of HKD 42,100** September 2023  
*The University of Hong Kong*
- **Academic Excellence Scholarship of HKD 30,000** June 2022  
*The Hong Kong University of Science and Technology*
- **Successful Participant in MCM/ICM** May 2020  
*COMAP*
- **LUOJIA Excellence Exchange Scholarship** November 2019  
*Wuhan University*
- **Second Prize Scholarship for Excellent Undergraduate Students** October 2019 & 2018  
*Wuhan University*

## SKILLS

- **Programming Languages:** Python, R, Matlab, Stata
- **Languages:** Chinese (native), English (proficient), Cantonese (elementary)