# FANGYI WEI

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Room 119, K. K. Leung Building, Pokfulam Road, Hong Kong, Hong Kong SAR, China

## EDUCATION

- **The University of Hong Kong** *2023 - Present*
  *Ph.D. Candidate, Business Analytics / Statistics / Data Science* Hong Kong, China
  ◦ Research interests: AI-driven healthcare analytics, statistical learning and data science.
  ◦ Awards: Research Postgraduate Scholarship; FBE PhD Entrance Scholarship
  ◦ Advisors: Prof. Haipeng Shen, Prof. Xin Tong

- **The Hong Kong University of Science and Technology** *2021 - 2022*
  *Master of Science, Business Analytics* Hong Kong, China
  ◦ CGA: 4.07/4.3 (Business analytics, operation management, data analysis.)
  ◦ Award: Academic Excellence Scholarship

- **Wuhan University** *2017- 2021*
  *Bachelor of Science, Mathematics and Applied Mathematics* Wuhan, Hubei, China
  ◦ GPA: 3.7/4.0 (Applied mathematics, numerical analysis, optimization, statistics, econometrics.)
  ◦ Exchange at UC Berkeley (Summer 2019, LUOJIA Excellence Exchange Scholarship)
  ◦ Awards: Second Prize Scholarships for Excellent Undergraduate Students

## EXPERIENCE

- **The Hong Kong University of Science and Technology** *2022 - 2023*
  *Research Assistant* Hong Kong, China
  ◦ Jump Factor Model: Scratched and processed high-frequency TAQ data from WRDS, constructed a jump factor using the intraday data, proposed a factor model and applied it to construct portfolios.
  ◦ Advisors: Prof. Xinghua Zheng, Prof. Yingying Li

## PREPRINTS

[1]    Wei, et al. (2024). **Nested Deep Learning Model Towards a Foundation Model for Brain Signal Data**. *Submitted to Journal of the American Statistical Association, Applications and Case Studies*

## PROJECTS

- **NeuroAI: Explainable Multimodal Deep Learning for Spike Detection** *2023 - 2025*
  *Nested Deep Learning Model Towards a Foundation Model for Brain Signal Data* [⌂]
- **High-Frequency Jump Modeling and Factor-Based Forecasting** *2022 - 2023*
  *Predicting Daily Price Jumps with Intraday Common Jump Factors from High-Frequency Data*
- **Applied Statistical Regression Study in China's Housing Market** *2020 - 2021*
  *Regression Modeling of Housing Prices, Rents, and Income Across Chinese Cities*
- **Classical Computer Vision by Template Matching** *2020*
  *A Matrix-Correlation Approach to License Plate Recognition (MATLAB Implementation)*
- **Machine-Learning-Based Sea-Level Rise Forecasting (Policy-Oriented)** *2020*
  *Forecasting Sea-Level Rise Using ML-Based $CO_2$-Temperature–Sea-Level Modeling and Policy Analysis*

## CONFERENCE AND WORKSHOP

- **ICSA 2025 China Conference (Contributed Talk)** *28 - 30 June 2025*
  *Faculty of Arts and Sciences, Beijing Normal University at Zhuhai* [⊕]
- **HKU 2025 Summer Workshop on Statistics and Data Analytics** *10 June 2025*
  *Business Analytics Group at HKU Business School*
- **HKU 2024 Summer Workshop on Statistics and Data Analytics** *3 June 2024*
  *Business Analytics Group at HKU Business School*
- **HKUST IAS-SBM Joint Workshop on Financial Econometrics in the Big Data Era** *21 - 22 May 2024*
  *Institute for Advanced Study at HKUST Jocky Club; School of Business and Management at HKUST*
- **HKU 2023 Summer Workshop on Statistics and Data Analytics** *5 July 2023*
  *Business Analytics Group at HKU Business School; Department of Statistics and Actuarial Science at HKU*

## Honors and Awards

- **Research Postgraduate Scholarship** *September 2023 - August 2027*
  *The University of Hong Kong*
- **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 Mathematical Contest in Modeling (MCM/ICM)** *May 2020*
  *COMAP*
- **LUOJIA Excellence Exchange Scholarship** *November 2019*
  *Wuhan University*
- **Second Prize Scholarship for Excellent Undergraduate Students** *2017-18, 2018-19*
  *Wuhan University*

## Teaching Assitant

- **EMBA 6621 Business Analytics** *2024 - Present*
  *Executive Education Programme at HKU Business School, Prof. Haipeng Shen*
- **EMBA 6627A Capstone Project (Part A)** *2025 - Present*
  *Executive Education Programme at HKU Business School, Prof. Haipeng Shen*
- **HKSAR: Data Leadership Programme** *2025 - Present*
  *HKSAR Government and HKU Business School, Prof. Haipeng Shen*
- **MSBA 7005 Business Analytics Capstone** *2025 - 2025*
  *MSBA Programme at HKU Business School, Prof. Haipeng Shen*
- **MSBA 7032 Quantitative Trading** *2024 - 2024*
  *MSBA Programme at HKU Business School, Prof. Weichen Wang*

## Volunteer Experience

- **Student Volunteer** *June 2025*
  *HKU 2025 Summer Workshop on Statistics and Data Analytics* [🌐]
- **Student Volunteer** *June 2024*
  *HKU 2024 Summer Workshop on Statistics and Data Analytics* [🌐]

## Certifications

- **The University of Hong Kong:** Certificate in Teaching and Learning in Higher Education *May 2024*

## Skills

- **Programming skills:** Python, R, Matlab, Stata

## Additional Information

**Languages:** Chinese (native), English (proficient), Cantonese (elementary)
**Leadership:** Vice president of the Dance Club in the School of Mathematics and Statistics (SMS) at Wuhan U (2018-19); Deputy director of the Grade Council in SMS at Wuhan U (2017-18).
**Community work:** 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)