Xiaomeng Zhang

Econometric Institute,
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`https://zhangxiaomeng.weebly.com`

Research Interests

Model Averaging, Casual Inference, Forecast Combination, Machine Learning

Working Experience

Erasmus University Rotterdam, Rotterdam, The Netherlands

Postdoc, Econometric Institute, Erasmus School of Economics, 01/09/2023 – present

Education

University of Chinese Academy of Sciences &

Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing, China

Ph.D. in Econometrics (Cum Laude, top 5%), 01/09/2018 – 25/06/2023

Supervisor: Xinyu Zhang

Erasmus University Rotterdam, Rotterdam, The Netherlands

Visiting Ph.D. of Econometric Institute, Erasmus School of Economics, 09/09/2022 – 28/04/2023

Supervisor: Wendun Wang

Jilin University, Changchun, China

B.S. in Mathematics and Applied Mathematics, 01/09/2014 – 01/07/2018

ranking: 1/68

Publications

1. **Xiaomeng Zhang**, Xinyu Zhang (2022). Optimal model averaging based on forward-validation. *Journal of Econometrics*, in press, 105295, doi:https://doi.org/10.1016/j.jeconom.2022.03.010

2. **Xiaomeng Zhang**, Xinyu Zhang, Yanyuan Ma (2023). A model-averaging treatment of multiple instruments in Poisson models with errors. *Canadian Journal of Statistics*, 51: 173-198.

Working Papers

1. **Xiaomeng Zhang**, Wendun Wang, Xinyu Zhang (2022). Asymptotic properties of synthetic control method. Submitted. arXiv:2211.12095

2. Can Wang, **Xiaomeng Zhang**, Xinyu Zhang (2023). Forward-validation model averaging for binary response MIDAS model. Submitted.

Honors & Scholarships

Outstanding doctoral graduates, Beijing, China, 2023

Hua Luogeng Scholarship, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, 2021
the highest scholarship of Academy of Mathematics and Systems Science, Chinese Academy of Sciences

Excellence Scholarship, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, 2020
integrated into Hua Luogeng Scholarship; the highest scholarship of Academy of Mathematics and Systems Science, Chinese Academy of Sciences

Zhu Liyuehua Outstanding Doctoral Scholarship, University of Chinese Academy of Sciences, 2022

Outstanding Student, University of Chinese Academy of Sciences, 2020 & 2022

Teaching Experience

Asymptotic Statistics, Academy of Mathematics and Systems Science, Chinese Academy of Sciences   Autumn 2019
giving the lecture at the weekly seminar

Invited Seminar, Workshop and Conference Presentations

- The 6th International Conference on Econometrics and Statistics, Japan, 01/08/2023–03/08/2023

- The 24th Beijing-Tianjin-Hebei Youth Scholars Probability and Statistics Workshop, China, 19/06/2023

- The Spring HiTEC meeting and the Complex Data in Econometrics and Statistics Workshop, Cyprus, 01/04/2023–03/04/2023

- External seminar of Department of Economics, University of Cyprus, Cyprus, 28/03/2023

- Internal seminar of Econometric Institute, Erasmus University Rotterdam, 06/12/2022

- PhD seminar of Erasmus School of Economics, Erasmus University Rotterdam, 23/11/2022

- The 2nd International Econometrics PhD Conference, Erasmus University Rotterdam, Netherlands, 07/11/2022

- The 16th International Symposium on Econometric Theory and Applications: SETA2022 (Online), 20/07/2022–21/07/2022

- Data Science and Data Intelligence Academic Forum — 2021 Academic Annual Conference of Data Science Branch, China, 07/07/2021–09/07/2021

- Frontier Forum on Economic Management, Decision-Making and Information Technology — 2020 Academic Conference of MADIS Laboratory for Young Scholars, China, 12/12/2020–13/12/2020

Technical Skills

Programming Languages

Proficient in: Matlab, R
Familiar with: Fortran, C, Java, Python

Languages

Chinese (native), English (fluent)