Wei Cai（蔡巍）

Ph.D. Student, Financial Econometrics

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Research interests

Financial econometrics; bubble detection; counterfactual analysis and a little machine learning.

Education

Ph.D. in Economics (in progress) *2024 – present* • *Beijing, China*
International School of Economics and Management (ISEM), Capital University of Economics and Business (CUEB)
Research: financial econometrics, bubble detection, counterfactual analysis, and introductory machine learning. Advisor group: Weiming Li, Ye Chen, Kunpeng Li, Yinglin Zhang.

M.A. in Economics *2021 – 2024* • *Kunming, China*
Yunnan University of Finance and Economics

B.A. dual degree, Economics & Management *2017 – 2021* • *Jinan, China*
Shandong University of Finance and Economics

Papers

1. **中国城市房价泡沫调控的政策效应测度及其网络效应分析**
   陈烨、董丰、蔡巍. *Working paper* (Chinese).
2. **Is AI a Bubble Maker or Receiver?**
   Ye Chen, Wei Cai, Yu Jun. *Working paper* (English).

Conference participation

- **The Chinese Economists Society Deans Forum**, Central University of Finance and Economics, Beijing, China, 2025. *Paper presenter.*
- **The 14th International Symposium of Quantitative Economics**, Jilin University, Changchun, China, 2025. *Paper presenter.*
- **ES Asian Summer School of Econometrics and Statistics**, Xiamen University, Xiamen, China, 2025. *Summer school participant.*

Skills

- **Computing:** Python, Matlab, LaTeX; version control with Git/GitHub.
- **Languages:** Chinese (native); English (working language for research and writing).