

Fanning MENG

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EDUCATION

Expected DEC. 2016 Ph.D. in ECONOMICS, **University of Tennessee, Knoxville, Tennessee**
Major: International Economics
Dissertation: "Essays on economic forecasting with many predictors"
Advisor: Prof. Luiz LIMA

DECEMBER 2012 M.A. in ECONOMICS, **University of Tennessee, Knoxville, Tennessee**

JUNE 2011 B.A. in FINANCE, **Centr. Univ. of Finance and Economics**, Beijing, China

PERSONAL

Marital status: Married (1 kid)
Citizenship : Chinese (Canadian permanent resident)

RESEARCH INTERESTS

Forecasting, International Economics, Educational Economics, international trade, Behavioral and Experimental Economics

TEACHING INTERESTS

Microeconomics, Principals of Economics, International Economics, Forecasting, Econometrics, Industrial Organization

ACADEMIC EXPERIENCE

Research Graduate Assistant to Dr. Carruthers, CEBR, Univ. of Tennessee, (Su 2016)
Research Graduate Assistant to Dr. Luiz Lima, Univ. of Tennessee, (2014-present)
Research Graduate Assistant to Dr. Scott Holladay and Dr. Jacob LaRiviere (F 2012 - S 2013)
Howard Baker Jr. Center for Public Policy

TEACHING EXPERIENCE

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| Instructor | Undergraduate level at Univ. of Tennessee |
| Econ 331: | Intermediate Economics (Su 2015) |
| Econ 311: | Government and Business (S 2015) |
| Econ 201: | Principles of Economics (Su 2013, F 2013) |

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| Teaching Assistant | Undergraduate level |
| Econ 381: | Introduction of Econometrics (S 2016) |
| Econ 201: | Principles of Economics (F 2014) |
| Bus Admin 361: | The Firm in a Global Context (F 2011, S 2012) |

PUBLICATION

“Out-of-Sample Return Predictability: a Quantile Combination Approach”, with Luiz Lima (*forthcoming* in Journal of Applied Econometrics)

Abstract: This paper develops a novel forecasting method that minimizes the effects of weak predictors and estimation errors on the accuracy of stock return forecasts. The proposed method is based on an averaging scheme applied to quantiles conditional on predictors selected by *LASSO*. The resulting forecasts consistently outperform the historical average, and other existing models, by statistically and economically meaningful margins.

WORKING PAPERS

“Forecasting with High-Frequency Predictors: a Combination of Shrinkage Estimation and Factor Analysis”, with Luiz Lima

“Optimal Density Forecasts of the Equity Risk Premium”, with Luiz Lima (Third-Year Paper)

WORK IN PROCESS

“College Enrollment Prediction and Returns to Adult education based on Machine Learning”, with Celeste Carruthers.

“Why do new exporters die young?”

“Social Norms and Stealing: A Field Experiment”, with Okila Elboeva and Shukhrat Musinov.

CONFERENCE/WORKSHOP PRESENTATIONS

“Out-of-Sample Stock Return Prediction: what have we missed?”

Midwest Economic Association, Evanston, IL, April 2016

International Symposium of Forecasting, Riverside, LA, June 2015

Univ. of Tennessee Brown Bag Research Workshop, Knoxville, TN, March 2015

HONORS AND AWARDS

J.Fred and Wilma Holly Award for Excellence in Presented Research, Univ. of Tennessee, 2015
Graduate Student Senate Travel Awards, Univ. of Tennessee, 2015
Graduate Assistantship, Univ. of Tennessee, 2011-present
National Scholarship, Beijing, China, 2011-2015
"Pass with Distinction" for Microeconomic competition exam, Univ. of Tennessee, 2012
Departmental Scholarship, Central Univ. of Finance and Economics, China, 2010

PROFESSIONAL ACTIVITIES

Referee: *Journal of Economic Behaviour & Organization*
Membership: American Economic Association, Midwest Economic Association, Southern Economic Association, International Institute of Forecasters
Certificate: Marketplace Trainers Certificate
The Best Practices in Teaching program (2016)
Graduate Teaching Certification Program (in progress)
Intern: Nan Yang Commercial Bank, Beijing, China (2010)

PROFICIENCIES

Computing software: R, Stata, Matlab, E-views
Teaching and others: TurningPoint(Clicker Technology), Marketplace®Live(Trained), LaTeX
Languages: English, Chinese (Native)

REFERENCES

Luiz Lima (Advisor)
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