

Yumeng CUI

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EDUCATION

Central University of Finance and Economics 2023 - Present

Ph.D Candidate in Economics, School of Economics

Supervisor: Prof. Naijing Huang

Chinese Academy of International Trade and Economics Cooperation, MOFCOM 2021-2023

Jointly cultivated with University of International Business and Economics

Master in Finance

Supervisor: Prof. Jianping Zhang

Shandong University 2017-2021

Bachelor in Statistics, School of Mathematics

Supervisor: Prof. Ying Peng

RESEARCH INTEREST

Macroeconomic Forecasting

Machine Learning

Big Data

PUBLICATION

Forecasting GDP Growth Rates Using Accounting Earnings: A Large Panel Microdata Approach

- Forthcoming in *Management Science* (Top-Tier, UTD 24, FT 50, ABS 4*, JCR Q1, SSCI)
- With Yongmiao Hong, Naijing Huang, and Yicheng Wang, 2026

Do Asset Prices Help Predict Inflation? Evidence from Individual Stock Prices

- Forthcoming in *Journal of Business & Economic Statistics* (Field Top, ABS 4, JCR Q1, SSCI)
- With Yongmiao Hong, Naijing Huang, and Yicheng Wang, 2026

WORKING PAPER

Inflation Forecast Information in China's Stock Prices: An Empirical Analysis from a Micro Perspective

- Revise and resubmit in *Economic Research Journal* (in Chinese)
- With Naijing Huang, Yongmiao Hong, and Yuqing Qi, 2025

WORK IN PROGRESS

Revisiting the Meese-Rogoff Puzzle: Evidence from Financial Intermediaries

- With Yongmiao Hong, Naijing Huang and Yicheng Wang, 2026

CONFERENCE

International Conferences

- The 13th World Congress of the Econometric Society (ESWC 2025), Seoul Korea, 2025
- 2025 China Economics Society (CES) Dean Forum, Beijing China, 2025
- Annual Conference of the International Association for Applied Econometrics (IAAE 2025), Torino Italy, 2025
- Ninth PKU-NUS Annual International Conference on Quantitative Finance and Economics, Beijing China, 2025

Domestic Conferences

- 2024 Young Economists Forum, Jinan China, 2024
- The 2nd China Digital Economy Development Forum, Zhuhai China, 2024
- The 4th Workshop on Big Data Econometrics Theory and Applications: Artificial Intelligence and Econometric Modeling, Xiamen China, 2024
- The 6th Future Economists Forum, Beijing China, 2023
- The 5th China Finance Academic and Policy Forum (2023), Beijing China, 2023
- The 3rd China Macroeconomic Forecasting and Policy Forum and Economic Outlook Seminar, Xiamen China, 2023

GRANTS AND FUNDING

As Principal Investigator

- CUFU Postgraduate Students Support Program for the Integration of Research and Teaching (Grant No. 2025208).

As Participant

- National Natural Science Foundation of China (NSFC General Program) “Macroeconomic Forecasting Based on Micro Data and Large Models”.
- National Natural Science Foundation of China (NSFC Young Scholars Program) “Forecasting China’s Macroeconomic Risks Using Quantile Machine Learning Methods”.

ACADEMIC SERVICE

Teaching Assistant

- Academic Writing Guidance I
- Academic Writing Guidance II
- Applications of Big Data in Economics (in English)

Conference Chair

- Session chair, the 13th World Congress of the Econometric Society (ESWC 2025)

Discussant

- The 2024 China Young Economists Forum

Volunteer

- Co-organizer, The First China National Economy Management Case Competition
- Distinguished Economists Lecture Series
- Longma Economics Biweekly Seminar
- The 5th China Urban Economics Forum
- Seminar on Promoting High-Quality Development through Big Data Analytics under the Spirit of the 20th CPC National Congress
- Advances in Econometrics Workshop (Coordinating in English)

SKILL

Programming Languages	R (primary), Python, MATLAB
Software & Tools	L ^A T _E X, PowerPoint
Database	WRDS, Datastream, Wind, CSMAR, FRED