

Curriculum Vitae

Dr. Fengrong Wei

Department of Computing and Mathematics, University of West Georgia, Carrollton, GA 30118
January, 2024

Employment

<u>Date</u>	<u>Title</u>	<u>Institution and Department</u>
2019-present	Professor	Department of Computing and Mathematics University of West Georgia
2014-2019	Associate Professor	Department of Mathematics, University of West Georgia
2009-2014	Assistant Professor	Department of Mathematics, University of West Georgia

Academic Achievement

- **Ph.D. in Finance**
Georgia Institute of Technology, May, 2020
Ph.D. Dissertation: Network Analysis of Stock Markets
- **Ph.D. in Applied Mathematics and Computational Science**
The University of Iowa, July, 2009
Ph.D. Dissertation: High dimensional regression with grouped variables
- **B.S. in Computational Mathematics**
Wuhan University, China, June, 2003

Teaching

- Spring 2024: Math4203, Math4803, Math4843
- Fall 2023: Math4213, Math4813, Math4833
- Summer 2023: Math1401
- Spring 2023: Math1401, Math4203, Math4823
- Fall 2022: Math1401, Math4213, Math4813

Research Interest

International Finance, Investment, Asset Pricing, Model Selection; Statistics

Selected Publications

- Books:
 - Workbook For Introductory Statistics, K. Smith, A. Chatterjee, and **F.R. Wei**. Kendall Hunt Publishing Company, 2013
- Papers:
 - Wei, F.R. and Huang, J. (2010). Consistent Group Selection in High-dimensional Linear Regression. *Bernoulli*, Volume 16, No.4, 1369-1384.
 - Huang, J., Wei, F.R. and Ma. S.G. (2012). Semiparametric Regression Pursuit. *Statistica Sinica*, October 1; 22(4): 1403–1426.
 - Zhu, H., Morris, J.S., Wei, F.R. and Cox, D.D. (2017). Multivariate functional response regression, with application to fluorescence spectroscopy in a cervical pre-cancer study. *Computational Statistics and Data Analysis*, Volume 111, July, 88-101.
 - Wei, F.R. and Tian, W. (2018). Heterogeneous Connections Effects. *Statistics & Probability Letters*, Volume 122, February, 9-14.

- Tian, W. and Wei, F.R. (2019) On the scale mixtures of multivariate skew slash distribution. *Random Oper. Stoch. Equ*, 27(4), 1-9.
- Liu, T.T., Lu, Z.J., Shu, T., and Wei, F.R. (2022). Unique Bidder-Target Relatedness and Synergies Creation in Mergers and Acquisition. *Journal of Corporate Finance*.
- Eun, C., Lee, K., and Wei, F.R. (2023). Dual Role of Country Factors in International Asset Pricing: The Local Factors and Proxies for the Global Factors. *International Review of Financial Analysis*.

Referee

- International Review of Financial Analysis
- Aisa-Pacific Journal of Financial Studies
- Annals of Statistics
- Biometrics
- Biometrika
- BMC Bioinformatics
- Briefs in Bioinformatics
- Communications in Statistics: Computation and Simulation
- Journal of American Statistics Association (JASA)
- Journal of Computational and Graphic Statistics
- Journal of Nonparametric Statistics
- Journal of Statistical Planning and Inference
- Mathematical Review
- Statistics and its Inferences
- Statistical Methodology
- Statistics & Probability Letters
- Statistic Sinica

Editorial Board Member

- Journal of Computers and Communications, 2012-2016