Wei He

Curriculum Vitae

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Position

Aug 2022 – Present	Associate Professor, Department of Economics, The Chinese University of Hong Kong
Aug 2016 – July 2022	Assistant Professor, Department of Economics, The Chinese University of Hong Kong

Education

2014–2016	**Ph.D. in Economics**, *The University of Iowa.*
2010–2014	**Ph.D. in Mathematics**, *National University of Singapore.*
2006–2010	**B.S. in Statistics**, *Peking University.*

Research Interests

Microeconomic Theory, Game Theory, Mechanism Design

Publications

1. Wei He, Dynamic mechanism design with capacity constraint, forthcoming at *Operations Research.*

2. Wei He and Jiangtao Li, Competitive information disclosure in random search markets, *Games and Economic Behavior* **140** (2023), 132–153.

3. Wei He and Yeneng Sun, Conditional expectation of Banach valued correspondences and economic applications, *Journal of Mathematical Economics* **101** (2022), 102698.

4. Wei He and Jiangtao Li, Correlation-robust auction design, *Journal of Economic Theory* **200** (2022), 105403.

5. Wei He, Discontinuous stochastic games, *Economic Theory* **73** (2022), 827–858.

6. Wei He and Yeneng Sun, Dynamic games with (almost) perfect information, *Theoretical Economics* **15** (2020), 811–859.

7. Yi-Chun Chen, Wei He, Jiangtao Li and Yeneng Sun, Equivalence of stochastic and deterministic mechanisms, *Econometrica* **87** (2019), 1367–1390.

8. Wei He and Yeneng Sun, Pure-strategy equilibria in Bayesian games, *Journal of Economic Theory* **180** (2019), 11–49.

9. Wei He and Yeneng Sun, Conditional expectation of correspondences and economic applications, *Economic Theory* **66** (2018), 265–299.

10. Wei He and Yeneng Sun, The necessity of nowhere equivalence, *Advances in Mathematics* **325** (2018), 608-639.

11. Wei He, Xiang Sun and Yeneng Sun, Modeling infinitely many agents, *Theoretical Economics* **12** (2017), 771–815.

12. Wei He and Yeneng Sun, Stationary Markov perfect equilibria in discounted stochastic games, *Journal of Economic Theory* **169** (2017), 35–61.

13. Wei He and Nicholas C. Yannelis, Equilibria with discontinuous preferences: New fixed point theorems, *Journal of Mathematical Analysis and Applications* **450** (2017), 1421–1433.

14 Wei He and Nicholas C. Yannelis, A remark on discontinuous games with asymmetric information and ambiguity, *Economic Theory Bulletin* **5** (2017), 119–126.

15 Wei He and Jiangtao Li, Efficient dynamic mechanisms with interdependent valuations, *Games and Economic Behavior* **97** (2016), 166–173.

16 Wei He and Nicholas C. Yannelis, Existence of Walrasian equilibria with discontinuous, non-ordered, interdependent and price-dependent preferences, *Economic Theory* **61** (2016), 497–513.

17 Wei He and Nicholas C. Yannelis, Existence of equilibria in discontinuous Bayesian games, *Journal of Economic Theory* **162** (2016), 181–194.

18 Wei He and Nicholas C. Yannelis, Equilibrium theory under ambiguity, *Journal of Mathematical Economics* **61** (2015), 86–95.

19 Wei He and Nicholas C. Yannelis, Discontinuous games with asymmetric information: An extension of Reny's existence theorem, *Games and Economic Behavior* **91** (2015), 26–35.

20 Wei He and Xiang Sun, On the diffuseness of incomplete information game, *Journal of Mathematical Economics* **54** (2014), 131–137.

Working Papers

21 Optimal learning by consuming for a divisible good (with Huiyi Guo and Bin Liu), 2023.

22 Order statistics of large samples: Theory and an application to robust auction design (with Jiangtao Li and Weijie Zhong), 2022.

23 Does randomization matter in dynamic games? (with Enxian Chen, Yeneng Sun, and Hanping Xu), 2021.

24 Characterization of equilibrium existence and purification in general Bayesian games (with Xiang Sun, Yeneng Sun, and Yishu Zeng), 2021.

Honors

1 Elected Fellow of the Society for the Advancement of Economic Theory, 2021.

2 Young Researcher Award, The Chinese University of Hong Kong, 2021.

3 National Natural Science Foundation - China's Excellent Young Scientists Fund (Hong Kong and Macau), 2021, RMB 2 million.

Grants

1 PI: Existence of equilibria in games with incomplete information, RGC Hong Kong, 01/01/2018–31/12/2019.

2 PI: Dynamic mechanism design with endogenous information, RGC Hong Kong, 01/01/2019–31/12/2021.

3 PI: Stationary equilibrium: Existence, approximation, and comparative statics, RGC Hong Kong, 01/01/2022–31/12/2023.

4 PI: Optimal learning of experience goods, RGC Hong Kong, 01/01/2024–31/12/2025.

Professional Service

Editorship Associate Editor: *Economic Theory, Journal of Mathematical Economics, Economic Theory Bulletin*

Referee *Econometrica, Theoretical Economics, Journal of Economic Theory, American Economic Journal: Microeconomics, Games and Economic Behavior, Economic Theory, Operations Research, Mathematics of Operations Research, Journal of Mathematical Economics, International Journal of Game Theory, Journal of Mathematical Analysis and Applications, Theory and Decision, Mathematical Social Sciences, Economic Theory Bulletin, International Game Theory Review*