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2020 年 7 月

联系方式

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香港城市大学刘鸣炜学术楼七楼 7-276 室

研究兴趣

金融计量，实证资产定价，机器学习，量化金融

工作经历

香港城市大学商学院

统计学助理教授, 2017 - 现在

教育经历

芝加哥大学布斯商学院

工商管理博士 (统计和金融), 2017

导师: Professor Nicholas Polson and Dacheng Xiu

工商管理硕士, 2017

宾州州立大学施赖尔荣誉学院

经济学荣誉学位, 数学学位, 统计辅修, 2012

导师: Professor Herman J. Bierens

业界咨询

Citadel LLC, New York City, USA

咨询研究员, 2018 - 现在

Citadel LLC, Chicago, USA

实习研究员, 2016 - 2017

发表论文

Taming the Factor Zoo: A Test of New Factors

with Stefano Giglio and Dacheng Xiu.

The Journal of Finance, 2020, 75(3): 1327-1370.

2018 AQR Insight Award, First Prize.

Does higher-frequency data always help to predict longer-horizon volatility?

with Ben Charoenwong.

Journal of Risk, 19.5 (2017): 55-75.

The Market for English Premier League (EPL) Odds

with Nicholas Polson and Jianeng Xu.

Journal of Quantitative Analysis in Sports, 12.4 (2017): 167-178.

工作论文

Deep Learning in Characteristics-Sorted Factor Models

with Nicholas Polson and Jianeng Xu. Mar. 2020. Submitted.

Unigestion Alternative Risk Premia Research Grant Award

2019 Crowell Prize, Second Prize

INQUIRE Europe Research Grant Award

Factor Investing: A Bayesian Hierarchical Approach

with Jingyu He. Jul. 2020. Submitted.

Revision Requested at Journal of Econometrics.

Deep Learning, Real-Time Macro Information, and Bond Return Predictability

with Andras Fulop and Junye Li. May. 2020. Submitted.

Deep Learning for Predicting Asset Returns

with Nicholas Polson and Jingyu He. Oct. 2019.

Sparse Regularization in Marketing and Economics

with Nicholas Polson, Yuexi Wang, and Jianeng Xu. Feb. 2018.

Regularizing Bayesian Predictive Regressions

with Nicholas Polson. Sep. 2017.

学术服务

审稿工作:

学术期刊**:**

金融**:** Journal of Finance(2×), Review of Financial Studies, Journal of Financial and Quantitative Analysis, Management Science(2×), Journal of Banking and Finance, Journal of Empirical Finance(3×), Mathematics and Financial Economics, Finance Research Letters, Pacific-Basin Finance Journal, Journal of Asset Management, Decisions in Economics and Finance, Financial Innovation

计量经济学和统计**:** Journal of Business & Economic Statistics(3×), Journal of Econometrics, Journal of Financial Econometrics(3×), Journal of Applied Econometrics, Econometrics and Statistics, Technometrics, Scandinavian Journal of Statistics

研究基金**:** National Science Foundation (USA), Natural Sciences and Engineering Research Council (Canada)

学术会议**:** 2020 FMA Consortium on Asset Management, 2019 Consortium on Factor Investing, 2019 FMA Asia/Pacific Conference, 2019 FMA Annual Meeting

会议委员会:

2020 FMA Asia/Pacific Conference, 2020 FMA Annual Meeting

会议主持:

2nd International Conference on Econometrics and Statistics "Statistical Learning in Finance"

2019 INFORMS Annual Meeting Seattle "Machine Learning in Finance"

2020 INFORMS Annual Meeting Maryland "Machine Learning in Finance"

2020 FMA Annual Meeting (Online) "Investment Returns"

会议组织者:

CityU Workshop in Econometrics and Statistics, 2019

研究基金

INQUIRE Europe Research Grant, 2019

CityU HK, Strategic Research Grant for " Factor Investing: Hierarchical Ensemble Learning", 2019-2021

Hong Kong Research Grants Council, Early Career Scheme for "A Deep-Learning Approach in Asset-Pricing Anomalies", 2019-2021

Unigestion Alternative Risk Premia Research Grant, 2018

CityU HK, Start-up Research Grant for " Data Science in Marketing", 2018-2020

Fama-Miller Center for Research in Finance, Grant for "Myriad of Factors", 2015

Research Grant, Bates White Research Experience for Undergraduates (2×), 2010-2011

获奖和荣誉

INQUIRE Europe Research Grant Award, 2019

Crowell Prize, Second Prize, 2019

AQR Insight Award, First Prize, 2018

Unigestion Alternative Risk Premia Research Grant Award, 2018

Jennifer Jones PhD Fellowship, 2016-2017

Katherine Dusak Miller PhD Fellowship, 2015

Teaching Award for Exceptional Service to Executive MBA Program, 2014

Oscar Mayer Fellowship for Summer Research, 2013

University of Chicago Booth School of Business PhD Program Fellowship, 2012-2017

Phi Beta Kappa, 2012

Penn State University Economics Honors Program, 2011-2012

教授课程

教授，香港城市大学

- Statistical Modeling in Economics and Finance, Spring 2018/2019
- Predictive Modeling in Marketing, Spring 2018/2019
- Statistical Methods for Business Research, Spring 2019

邀请授课，多家金融机构和大学

- Machine Learning in Asset Pricing

指导学生

博士生

- Xin He (Undergrad: SJTU; In Progress)
- Yizhi Song (Undergrad: HUST; Master: Northwestern U.; In Progress)

商学院荣誉论文

- Lujia Yang (2020)

学术业界演讲

2020 INFORMS Annual Meeting (2020/10, Online)
FMA Annual Meeting (2020/10, Online)
Invited Webminar, Citadel LLC (2020/8, Online)
Invited Webminar, Citadel LLC (2020/7, Online)

2019 Invited Seminar, Jinan University (2019/12, Guangzhou)
Invited Seminar, Shanghai University of Finance and Economics (2019/12, Shanghai)
Invited Workshop, PanAgora Asset Management (2019/11, Boston)

Invited Seminar, Boston University (2019/10, Boston)
INFORMS Annual Meeting (2019/10, Seattle)
Invited Workshop, Autumn Seminar of Inquire Europe (2019/10, Krakow)
China International Conference in Finance (2019/7, Guangzhou)
Asia Meeting of the Econometric Society (2019/6, Xiamen)
Twelfth Annual SoFiE Conference (2019/6, Shanghai)
2019 International Conference on FinTech (2019/6, Shanghai)
Financial Econometrics and New Finance Conference (2019/6, Hangzhou)
Invited Workshop, AXA IM Chorus (2019/3, Hong Kong)
Invited Workshop, Schroders Asset Management (2019/2, London)
Invited Workshop, New Development in Factor Investing (2019/2, London)

2018 New Zealand Finance Meeting (2018/12, Queenstown)
31st Australian Finance and Banking Conference (2018/12, Sydney)
2018 Workshop on Bayesian Methods in Finance (2018/12, Singapore)
Invited Workshop, Wolfe Research 2nd Annual Global Quantitative & Macro Investment Conference (2018/11, New York City)
Invited Seminar, South China Normal University (2018/11, Guangzhou)
Asian Quantitative Finance Conference (2018/11, Guangzhou)
Invited Seminar, City University of Hong Kong (2018/11, Hong Kong)
Invited Workshop, CQAsia Annual Conference (2018/11, Hong Kong)
European Seminar on Bayesian Econometrics (2018/10, New Orleans)
Invited Seminar, Southern University of Science and Technology (2018/9, Shenzhen)
Invited Workshop, AQR Capital Management (2018/8, Hong Kong)
2nd International Conference on Econometrics and Statistics (2018/6, Hong Kong)
R/Finance 2018 (2018/5, Chicago)
Invited Workshop, CUHK Workshop on Econometrics (2018/4, Hong Kong)

2017 Joint Statistical Meetings (2017/8, Baltimore)
NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics (2017/5, St. Louis)
R/Finance 2017 (2017/5, Chicago)
Vienna-Copenhagen Conference on Financial Econometrics (2017/3, Vienna)

2016 11th Annual Economic Graduate Student Conference (2016/10, Champaign)
Invited Seminar, City University of Hong Kong (2016/10, Hong Kong)
Invited Workshop, Charles Schwab (2016/8, Chicago)
Symposium on Financial Engineering and Risk Management (FERM) (2016/7, Guangzhou)

学术讨论

2019 ”New Factors Wanted: Evidence from a Simple Specification Test” at China International Conference in Finance (2019/7, Guangzhou)

2018 ”Risk-neutral Beta and Idiosyncratic Downside Risk of Individual Stocks” at New Zealand Finance Meeting (2018/12, Queenstown)