

联系方式	邮件: <a href="mailto:gavin.feng@cityu.edu.hk">gavin.feng@cityu.edu.hk</a>
	主页: <a href="https://www.gavinfeng702.com">https://www.gavinfeng702.com</a>
	地址: 7-276, Lau Ming Wai Academic Building 83 Tat Chee Avenue, Kowloon Tong, Hong Kong
研究兴趣	金融时间序列, 实证资产定价, 机器学习, 深度学习
工作经历	香港城市大学商学院
	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
发表论文	导师: Professor Herman J. Bierens
	<b>Taming the Factor Zoo: A Test of New Factors</b>
	with Stefano Giglio and Dacheng Xiu.
	Forthcoming, The Journal of Finance.
	2018 AQR Insight Award, First Prize.
	<b>Does higher-frequency data always help to predict longer-horizon volatility?</b>
工作论文	with Ben Charoenwong.
	Journal of Risk, 19.5 (2017): 55-75.
	<b>The Market for English Premier League (EPL) Odds</b>
	with Nicholas Polson and Jianeng Xu.
	Journal of Quantitative Analysis in Sports, 12.4 (2017): 167-178.
	<b>Deep Learning in Characteristics-Sorted Factor Models</b>
工作论文	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
	<b>Factor Investing: Hierarchical Ensemble Learning</b>
	with Jingyu He. Jan. 2019. In Revision.
工作论文	Revision Requested at Journal of Econometrics.
	<b>Deep Learning, Real-Time Macro Information, and Bond Return Predictability</b>
工作论文	with Andras Fulop and Junye Li. Jan. 2020.

**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.

研究资助

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

学术荣誉

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

业界咨询

**Citadel LLC, New York City, USA**

Research Consultant, 2018 - present

**Citadel LLC, Chicago, USA**

Research Intern, 2016 - 2017