

EDUCATION	Department of Decision Analytics and Operations, City University of Hong Kong Hong Kong, China <i>Ph.D. in Business Statistics</i>	2022 - 2026 (expected)
	<ul style="list-style-type: none"> • Advisor: Prof. Jingyu He, Prof. Guanhao Feng • Research Interests: Bayesian Statistics, Empirical Asset Pricing, Machine Learning • Courses: Empirical Asset Pricing, Probability Models, Mathematical Statistics, Stochastic Process, Operation Research, Econometrics 	
	Olin School of Business, Washington University in St.Louis Visiting PhD student	St.Louis, U.S. 2025.04 - 2025.05
	<ul style="list-style-type: none"> • Advisor: Prof. Siddhartha Chib 	
	School of Management, Fudan University Visiting PhD student	Shanghai, China 2023.09 - 2024.01
	<ul style="list-style-type: none"> • Advisor: Prof. Junye Li 	
	School of Business, Nankai University <i>B.M. in Financial Management</i>	Tianjin, China 2018 - 2022
WORKING PAPERS	<ol style="list-style-type: none"> 1. Currency Return Dynamics: What Is the Role of U.S. Macroeconomic Regimes? <ul style="list-style-type: none"> • with Guanhao Feng, Jingyu He, Junye Li, and Lucio Sarno • presented at CICF, SoFiE, WSIR, SBFC, AFBC, AsianFA 2. Beyond Beta Pricing: SDF Selection from Euler-Restricted Traded–Nontraded Factor–Return Models <ul style="list-style-type: none"> • with Siddhartha Chib, Guanhao Feng, and Jingyu He • presented at SBIES, DLICF, APAD, ESWC 3. Asset Heterogeneity and Uncommon Factors <ul style="list-style-type: none"> • with Lin William Cong, Guanhao Feng, Jingyu He, and Junye Li • presented at SBIES, SoFiE, AsianFA, CICF 	
PRESENTATIONS	<ul style="list-style-type: none"> • 2025 Global AI Finance Research Conference, Hong Kong • Joint Workshop on Financial Econometrics in the Big Data Era, Hong Kong • 2025 Asia-Pacific Association of Derivatives Conference, Busan • 2025 Dishui Lake International Conference in Finance, Shanghai • 2025 NSF/CEME SBIES, Philadelphia • 2024 Sydney Banking and Financial Stability Conference, Sydney • 2024 Australasian Finance and Banking Conference, Sydney • 2024 AsianFA Annual Conference, Macau • 2024 SoFiE Annual Conference, Rio de Janeiro • 2024 Big Data and Econometric Conference, Xiamen 	2025.12 2025.08 2025.07 2025.05 2025.05 2024.12 2024.12 2024.06 2024.06 2024.04

AWARDS AND HONORS	<ul style="list-style-type: none"> • NSF/CEME Travel Grant, NSF/CEME SBIES • Research Activities Fund, City University of Hong Kong • PhD Studentship, City University of Hong Kong • Academic Excellence Scholarship(Top10%), Nankai University • Third Prize, National College Students' Mathematics Competition • Second Prize, Tianjin University Students' Mathematics Competition 	2025.05 2023.02 2022-2026 2019.12 2019.11 2019.07
TEACHING	Teaching Assistant:	
	<ul style="list-style-type: none"> – University of Chicago, Booth School of Business <ul style="list-style-type: none"> * BUSN 41800 Statistics, Executive MBA, 2025 Instructor: Prof. Christian B. Hansen – City University of Hong Kong <ul style="list-style-type: none"> * Statistical Data Analysis, Postgraduate, 2024 * Data Mining, Postgraduate, 2023,2024 * Understanding Uncertainty and Statistical Reasoning, Undergraduate, 2022, 2025 * Global Supply Chain Management, Undergraduate, 2022 	
SKILLS	Languages: Chinese (Native), English. Programming: Python, C++, R, MATLAB.	
ACADEMIC SERVICES	Reviewers for: <i>Journal of Innovation and Entrepreneurship, Expert Systems With Applications</i>	
REFERENCES	<p>HE Jingyu Associate Professor Dept. of Decision Analytics&Operations City University of Hong Kong E-mail: jingyuhe@cityu.edu.hk</p> <p>LI Junye Li Dasan Chair Professor Dept. of Finance Fudan University E-mail: li_junye@fudan.edu.cn</p>	<p>FENG Guanhao Gavin Associate Professor Dept. of Decision Analytics&Operations City University of Hong Kong E-mail: gavin.feng@cityu.edu.hk</p> <p>CHIB Siddhartha Harry C. Hartkopf Chair Professor Olin Business School Washington University in St. Louis E-mail: chib@wustl.edu</p>