Siyu Bie

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Education

City University of Hong Kong   *Hong Kong*
Joint Ph.D. in Finance and Business Statistics   Sep 2023 - 2026 (expected)

East China Normal University   *Shanghai*
Ph.D. in Statistics   Sep 2022 - 2026 (expected)

Xinjiang University   *Urumqi*
MS in Mathematics (Statistics Concentration)   June 2021
BS in Mathematics and Applied Mathematics   June 2018

Publications

1. Can news predict firm bankruptcy?

   with Guanhao Feng, Naixin Guo and Jingyu He, *Journal of Financial Markets* (2025): 101002.

Working Papers

1. Cross-Market News Sentiment and Trading Volume.

   with Guanhao Feng, Naixin Guo and Jingyu He, 2025.

2. Loan Loss Predictability from Macroeconomic Factors.

   with Jingyu He, Sehwa Kim and Yao Lu, 2025.

3. Machine Learning and the Yield Curve: Tree-Based Macroeconomic Regime Switching.

   with Francis X. Diebold, Jingyu He and Junye Li, 2024. Under review.

References

1. **Jingyu He**
   Associate Professor of Finance and Business Statistics
   Department of Decision Analytics and Operations
   City University of Hong Kong
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2. **Guanhao (Gavin) Feng**
   Associate Professor of Finance and Business Statistics
   Department of Decision Analytics and Operations
   City University of Hong Kong
   gavin.feng@cityu.edu.hk

3. **Junye Li**
   Chair Professor of Finance
   School of Management
   Fudan University
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4. **Yao Lu**
   Assistant Professor of Accounting
   Samuel Curtis Johnson Graduate School of Management
   Cornell University
   yao.lu@cornell.edu

Presentations

2026   Hawaii Accounting Research Conference (HARC) 2026*, Hawaii (scheduled)

2025   38th Australasian Finance and Banking Conference, Sydney (scheduled)

           Accounting Workshop*, SC Johnson College of Business, Cornell University

           Chicago Booth Banking Workshop*, University of Chicago

           2025 NYU Four-School Accounting Research Conference*, New York

           4th Hong Kong Conference for Fintech, AI, and Big Data in Business (poster), Hong Kong

2024   Financial Econometrics Meets Machine Learning (FinEML) conference 2024, USI Lugano

           5th Symposium on Big Data Econometrics Theory and Applications, Changsha

           Big Data and Artificial Intelligence in Econometrics, Finance, and Statistics*, University of Chicago

           EAC-ISBA conference 2024 (poster), Hong Kong

           (* indicates by co-author)

Teaching Experience

City University of Hong Kong, Teaching Assistant
Predictive Modeling in Marketing, 2024
Business Statistics, 2023, 2024
Data-driven Business Modeling, 2023

East China Normal University, Teaching Assistant
Bayesian Statistics, 2023

Work Experience

Laboratory for AI-Powered Financial Technologies (AIFT) [🌐]   *Hong Kong*
Research Assistant, FinTech   Sep 2024 -
Part Time Research Assistant   Apr 2024 - Aug 2024

Beijing Normal University at Zhuhai [🌐]   *Zhuhai*
Research Assistant, Educational Measurement   July 2021 - July 2022

Last Update: November 11, 2025