

# Xin He

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## Employment

2022 - | **Hunan University**  
*Assistant Professor, College of Finance and Statistics*

## Education


2018 - 2022 | **City University of Hong Kong**  
*Ph.D. in Management Sciences*  
Advisor: Prof. Guanhao Feng, Prof. Junbo Wang


2014 - 2018 | **Shanghai Jiao Tong University**  
*B.S. in Industrial Engineering*

## Research Interest

Machine Learning in Finance, Financial Technology, Quantitative Finance  
Empirical Asset Pricing, Empirical Corporate Finance

## Working Paper

Dec. 2022 | **Asset Pricing with Panel Trees Under Global Split Criteria**   
• with Lin William Cong, Guanhao Feng, and Jingyu He.  
• Presented at WFA, NFA, GSU-RFS FinTech, UFlorida Machine Learning in Finance

Dec. 2022 | **Benchmarking Individual Corporate Bonds**   
• with Guanhao Feng, Junbo Wang, and Chunchi Wu  
• Presented at SoFiE Summer School at NYU SH, CFAM, CIRF, AFBC, NZFM

Jan. 2023 | **Predicting Individual Corporate Bond Returns**   
• with Guanhao Feng, Junbo Wang, and Chunchi Wu  
• R&R, Journal of Banking and Finance  
• Presented at AFBC, FMA, CIRF

## Research Grant

2023 - 2025 | **General Research Fund at Hong Kong Research Grants Council**  
• Co-Investigator  
• Regression Tree for Portfolio Optimization and Imbalanced Data

2022 - 2023 | **Research Grant at INQUIRE Europe**  
• Co-Investigator  
• P-Trees: A New Interpretable Framework For Asset Pricing and Investment Management

2022 - 2024 | **General Research Fund at Hong Kong Research Grants Council**  
• Co-Investigator  
• Textual Analysis of Corporate Bond Market

## Award

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2022		INQUIRE Europe Research Grant Award
2021		Best Paper Award, Graduate Student Forum on Economics & Finance, Antai College, SJTU
2021		College of Business PhD Student Conference Grant, City University of Hong Kong
2018-2022		Ph.D. Studentship, City University of Hong Kong
2016		Second Prize, National Contest of Industrial Engineering Applications, Tsinghua University
2015,2016,2017		Academic Excellence Award, Shanghai Jiao Tong University

## Teaching

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Hunan University		<ul style="list-style-type: none"><li>• Simulation and Experiments in Financial Engineering. 23 Summer</li><li>• Fixed-Income Securities. 23 Autumn</li><li>• Behavioral Finance. 23 Autumn</li></ul>
CityU Hong Kong		<ul style="list-style-type: none"><li>• Tutorial<ul style="list-style-type: none"><li>– Business Statistics. 20/21, 21/22</li><li>– Statistical Modeling in Finance and Economics. 19/20</li></ul></li><li>• Teaching Assistant<ul style="list-style-type: none"><li>– Business Statistics. 21/22</li><li>– Stochastic Operations Research. 19/20</li><li>– Statistical Modeling in Marketing. 18/19, 19/20</li><li>– Statistical Modeling in Finance and Economics. 18/19, 19/20</li><li>– Operations Management. 18/19</li></ul></li></ul>

## Service

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Ad Hoc Referee		Annals of Operations Research, Asia-Pacific Journal of Accounting and Economics, Econometrics and Statistics, European Financial Management, Financial Innovation, Quantitative Finance, Transactions on Intelligent Systems and Technology
Program Committee		2022 FMA Annual Meeting
Session Chair		2022 INFORMS Annual Meeting Indianapolis, “Machine Learning in Finance”

## Miscellaneous

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Programming		Python, R, MATLAB, C + +, SAS, Linux, SQL, $\text{\LaTeX}$ , Microsoft Office
Database		CRSP, Compustat, IBES, TRACE, FISD, Wind, CSMAR
Hobby		Arsenal FC, Playing sports (jogging, soccer, basketball, go), Reading (geography, philosophy)

## Presentation

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2023	<ul style="list-style-type: none"><li>• International Symposium on Advance in Panel Data and Time Series Econometrics, Xiamen University (2023/7, Xiamen)</li><li>• AI and Big Data in Accounting and Finance Conference, XJTLU (2023/6, Suzhou)</li><li>• Financial Econometrics Conference, Lancaster University (2023/3, Lancaster UK)</li></ul>
2022	<ul style="list-style-type: none"><li>• Australasian Finance &amp; Banking Conference, UNSW (2022/12, Online)</li><li>• New Zealand Finance Meeting, AUT (2022/12, Online)</li><li>• 5th Conference on Big Data, AI, and FinTech, SYSU (2022/11, Online)</li><li>• China Finance Annual Meeting, SJTU (2022/10, Online)</li><li>• China International Risk Forum, DUFU (2022/7, Online)</li><li>• Asian Meeting of the Econometric Society in China, CUHK(SZ) (2022/6, Online)</li><li>• 6th PKU-NUS Annual International Conference on Quantitative Finance and Economics, NUS (2022/5, Online)</li></ul>
2021	<ul style="list-style-type: none"><li>• Hong Kong Machine Learning Meetup (2021/12, Online)</li><li>• China Finance Annual Meeting, Xiamen University (2021/10, Online)</li><li>• INFORMS Annual Meeting (2021/10, Online)</li><li>• Financial Management Association Annual Meeting (2021/10, Online)</li><li>• Seminar, City University of Hong Kong (2021/9, Hong Kong)</li><li>• SoFiE Financial Econometrics Summer School "Machine Learning in Finance", NYU SH (2021/8, Online)</li><li>• China International Risk Forum, SWUFE (2021/7, Chengdu)</li><li>• 37th International Conference of the French Finance Association, Audencia Business School (2021/5, Online)</li><li>• 4th China Accounting and Finance Conference, Sichuan University (2021/4, Online)</li><li>• Financial Markets and Corporate Governance Conference, La Trobe University (2021/4, Online)</li><li>• Camphor Economic Society Seminar Beijing (2021/2, Online)</li><li>• Camphor Economic Society Seminar Fujian (2021/1, Online)</li></ul>

## Discussion

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2023	<ul style="list-style-type: none"><li>• “Do Insurers Listen to Earnings Conference Calls? Evidence from the Corporate Bond Market” at XJTLU</li></ul>
2022	<ul style="list-style-type: none"><li>• “Abnormal Downside Tail Risk as a Predictor of the Risky Bond Returns” at AFBC</li><li>• “Financial Consequences of the Belt and Road Initiative” at NZFM</li><li>• “Air Pollution and Bank Loan Pricing” at SYSU conference on Big Data, AI, and FinTech</li><li>• “Corporate Bond Pricing Using Interpretable and Arbitrage-Free Deep Learning” at CIRF</li></ul>
2021	<ul style="list-style-type: none"><li>• “Manager Uncertainty and the Cross-Section of Stock Returns” at FMA</li><li>• “Does Reputation Matter? Evidence on Spatial Competition in China’s Bond Market” at FMCG</li></ul>
2020	<ul style="list-style-type: none"><li>• “How should we measure the performance of corporate bond mutual funds? Evaluating model quality and impact on inferences” at FMA</li></ul>