




# Xin He

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 SSRN

## Employment

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

## Education

2018 - 2022 **City University of Hong Kong**  
*Ph.D. in Statistics and Finance*  
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, Empirical Asset Pricing


## Working Paper

Jun. 2022 **Benchmarking Individual Corporate Bonds** 

- with Guanhao Feng, Junbo Wang, and Chunchi Wu
- Presented at SoFiE Summer School at NYU SH, CFAM, CIRF

Apr. 2022 **Asset Pricing with Panel Trees Under Global Split Criteria** 

- with Lin William Cong, Guanhao Feng, and Jingyu He.
- Presented at WFA, GSU-RFS FinTech, UFlorida Machine Learning in Finance

Oct. 2022 **Predicting Individual Corporate Bond Returns** 

- with Guanhao Feng, Junbo Wang, and Chunchi Wu
- Presented at 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 - 2024 **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, Shanghai Jiao Tong University
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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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>
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## Service

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Ad Hoc Referee		Annals of Operations Research, Asia-Pacific Journal of Accounting and Economics, Econometrics and Statistics, 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, <del>TeX</del> TeX, 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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2022	<ul style="list-style-type: none"><li>• New Zealand Finance Meeting, Auckland University of Technology (2022/12, Online)</li><li>• Australasian Finance &amp; Banking Conference, University of New South Wales (2022/12, Online)</li><li>• China Finance Annual Meeting, Shanghai Jiao Tong University (2022/10, Shanghai)</li><li>• China International Risk Forum, Dongbei University of Finance and Economics (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, National University of Singapore (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 Shanghai (2021/8, Online)</li><li>• China International Risk Forum, Southwestern University of Finance and Economics (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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2022	<ul style="list-style-type: none"><li>• “Corporate Bond Pricing Using Interpretable and Arbitrage-Free Deep Learning” at CIRF (2022/7, Online)</li></ul>
2021	<ul style="list-style-type: none"><li>• “Manager Uncertainty and the Cross-Section of Stock Returns” at FMA Annual Conference (2021/10, Online)</li><li>• “Does Reputation Matter? Evidence on Spatial Competition in China’s Bond Market” at Financial Markets and Corporate Governance Conference (2021/5, Online)</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 Annual Conference (2020/10, Online)</li></ul>