Xin He

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SSRN

Employment

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

Education

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

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

Research Interest

Empirical Asset Pricing, Machine Learning in Finance, Financial Technology

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

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

CityU Hong Kong

- Tutorial
  - Business Statistics. 20/21, 21/22
  - Statistical Modeling in Finance and Economics. 19/20
- Teaching Assistant
  - Business Statistics. 21/22
  - Stochastic Operations Research. 19/20
  - Statistical Modeling in Marketing. 18/19, 19/20
  - Statistical Modeling in Finance and Economics. 18/19, 19/20
  - Operations Management. 18/19

Service

Ad Hoc Referee	Annals of Operations Research, Asia-Pacific Journal of Accounting and Economics, Econometrics and Statistics, 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

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

Presentation

2023

- Financial Econometrics Conference, Lancaster University (2023/3, Lancaster UK)

2022

- Australasian Finance & Banking Conference, UNSW (2022/12, Online)
- New Zealand Finance Meeting, AUT (2022/12, Online)
- 5th Conference on Big Data, AI, and FinTech, SYSU (2022/11, Online)
- China Finance Annual Meeting, SJTU (2022/10, Online)
- China International Risk Forum, DUFE (2022/7, Online)
- Asian Meeting of the Econometric Society in China, CUHK(SZ) (2022/6, Online)
- 6th PKU-NUS Annual International Conference on Quantitative Finance and Economics, NUS (2022/5, Online)

2021

- Hong Kong Machine Learning Meetup (2021/12, Online)
- China Finance Annual Meeting, Xiamen University (2021/10, Online)
- INFORMS Annual Meeting (2021/10, Online)
- Financial Management Association Annual Meeting (2021/10, Online)
- Seminar, City University of Hong Kong (2021/9, Hong Kong)
- SoFiE Financial Econometrics Summer School "Machine Learning in Finance", NYU SH (2021/8, Online)
- China International Risk Forum, SWUFE (2021/7, Chengdu)
- 37th International Conference of the French Finance Association, Audencia Business School (2021/5, Online)
- 4th China Accounting and Finance Conference, Sichuan University (2021/4, Online)
- Financial Markets and Corporate Governance Conference, La Trobe University (2021/4, Online)
- Camphor Economic Society Seminar Beijing (2021/2, Online)
- Camphor Economic Society Seminar Fujian (2021/1, Online)

Discussion

2022

- “Abnormal Downside Tail Risk as a Predictor of the Risky Bond Returns” at AFBC
- “Financial Consequences of the Belt and Road Initiative” at NZFM
- “Air Pollution and Bank Loan Pricing” at SYSU conference on Big Data, AI, and FinTech
- “Corporate Bond Pricing Using Interpretable and Arbitrage-Free Deep Learning” at CIRF

2021

- “Manager Uncertainty and the Cross-Section of Stock Returns” at FMA
- “Does Reputation Matter? Evidence on Spatial Competition in China’s Bond Market" at FMCG

2020

- “How should we measure the performance of corporate bond mutual funds? Evaluating model quality and impact on inferences” at FMA