

Xin HE
October, 2021

CONTACT INFORMATION	Floor 7, Lau Ming Wai Academic Building 83 Tat Chee Avenue, Kowloon, Hong Kong, China	xinhe9701@gmail.com https://www.xinhesean.com
EDUCATION	City University of Hong Kong, College of Business Ph.D. Candidate in Business Statistics and Quantitative Finance, 2018 - 2022 Shanghai Jiao Tong University B.S. in Industrial Engineering and Management, 2014 - 2018	
RESEARCH INTERESTS	Financial Data Science, Empirical Asset Pricing, FinTech, Financial Econometrics, Machine Learning, Textual Analysis	
WORKING PAPER	Predicting Individual Corporate Bond Returns with Guanhao Feng, Junbo Wang, and Chunchi Wu. Jun. 2021. Benchmarking Individual Corporate Bonds with Guanhao Feng, Junbo Wang, and Chunchi Wu. Aug. 2021. Asset Pricing with Panel Trees Under Global Split Criteria with Lin Will Cong, Guanhao Feng, and Jingyu He. Oct. 2021.	
RESEARCH GRANTS	Co-I: Hong Kong Research Grants Council, General Research Fund for “Textual Analysis of Corporate Bond Market”, 2022-2024	
HONORS AND AWARDS	College of Business PhD Student Conference Grant, City University of Hong Kong. 2021 Ph.D. Studentship, City University of Hong Kong. 2018 - 2022 Second Prize, National Contest of Industrial Engineering Applications. 2016 Academic Excellence Award, Shanghai Jiao Tong University. 2015, 2016, 2017	
TEACHING EXPERIENCE	Tutorial: Business Statistics. 20/21 Statistical Modeling in Economics and Finance. 19/20 Teaching Assistant: Statistical Modeling in Marketing. 18/19, 19/20 Statistical Modeling in Finance and Economics. 18/19, 19/20 Operations Management. 18/19	
ACADEMIC SERVICE	Ad Hoc Referee: Annals of Operations Research, Asia-Pacific Journal of Accounting and Economics, Econometrics and Statistics, Econometrics, Economies, International Journal of Financial Studies, Journal of Risk and Financial Management, Transactions on Intelligent Systems and Technology.	

PRESENTATIONS	<p>2021</p> <p>China Finance Annual Meeting, Xiamen University (2021/10, Online)</p> <p>INFORMS Annual Meeting (2021/10, Online)</p> <p>Financial Management Association Annual Meeting (2021/10, Online)</p> <p>Seminar, City University of Hong Kong (2021/9)</p> <p>SoFiE Financial Econometrics Summer School "Machine Learning in Finance", NYU Shanghai (2021/8, Online)</p> <p>China International Risk Forum, Southwestern University of Finance and Economics (2021/7, Chengdu)</p> <p>37th International Conference of the French Finance Association, Audencia Business School (2021/5, Online)</p> <p>4th China Accounting and Finance Conference, Sichuan University (2021/4, Online)</p> <p>Financial Markets and Corporate Governance Conference, La Trobe University (2021/4, Online)</p> <p>Camphor Economic Society Seminar Beijing (2021/2, Online)</p> <p>Camphor Economic Society Seminar Fujian (2021/1, Online)</p>
DISCUSSION	<p>"Manager Uncertainty and the Cross-Section of Stock Returns" at FMA Annual Conference (2021/10, Online)</p> <p>"Does Reputation Matter? Evidence on Spatial Competition in China's Bond Market" at Financial Markets and Corporate Governance Conference (2021/5, Online)</p> <p>"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)</p>
MISCELLANEOUS	<p>Programming : Python, R, MATLAB, SAS, Linux, SQL</p> <p>Database : CRSP, Compustat, IBES, TRACE, FISD, Wind</p> <p>WorldQuant University : Data Science Module Unit I & II with Honors, Master in Financial Engineering course work in progress</p>