Xin HE

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Contact Information

No.3 Red Blg., 109th Shijiachong Rd.
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Employment

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

Education

City University of Hong Kong
Ph.D. in Statistics and Finance, 2018 - 2022
Advisors: Professor Guanhao Feng and Professor Junbo Wang

Shanghai Jiao Tong University
B.S. in Industrial Engineering and Management, 2014 - 2018

Research Interests

Machine Learning in Finance, FinTech, Empirical Asset Pricing

Working Paper

Benchmarking Individual Corporate Bonds
with Guanhao Feng, Junbo Wang, and Chunchi Wu. June. 2022.

Asset Pricing with Panel Trees Under Global Split Criteria
with Lin William Cong, Guanhao Feng, and Jingyu He. Apr. 2022.

Predicting Individual Corporate Bond Returns
with Guanhao Feng, Junbo Wang, and Chunchi Wu. Jun. 2021.

Research Grants

Co-I: General Research Fund at HKRGC for "Regression Tree for Portfolio Optimization and Imbalanced Data". 2023-2025
Co-I: Research Grant at INQUIRE Europe for "P-Trees: A New Interpretable Framework For Asset Pricing and Investment Management". 2022-2024
Co-I: General Research Fund at HKRGC for "Textual Analysis of Corporate Bond Market". 2022-2024

Honors and Awards

INQUIRE Europe Research Grant Award. 2022
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. 2021
Ph.D. Studentship, City University of Hong Kong. 2018 - 2022
Second Prize, National Contest of Industrial Engineering Applications, Tsinghua University 2016
Academic Excellence Award, Shanghai Jiao Tong University. 2015, 2016, 2017

Teaching Experience

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

Academic Service

Ad Hoc Referee:
Annals of Operations Research, Asia-Pacific Journal of Accounting and Economics, Econometrics and Statistics, Quantitative Finance, Applied Sciences, Econometrics, Economies, Information, International Journal of Financial Studies, Journal of Risk and Financial Management, Sustainability, Transactions on Intelligent Systems and Technology.

Program Committee:
2022 FMA Annual Meeting

Session Chair:
2022 INFORMS Annual Meeting Indianapolis, "Machine Learning in Finance"

Presentations

2022
China International Risk Forum, Dongbei University of Finance and Economics (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, National University of Singapore (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 Shanghai (2021/8, Online)
China International Risk Forum, Southwestern University of Finance and Economics (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

"Corporate Bond Pricing Using Interpretable and Arbitrage-Free Deep Learning" at CIRF (2022/7, Online)
"Manager Uncertainty and the Cross-Section of Stock Returns" at FMA Annual Conference (2021/10, Online)
"Does Reputation Matter? Evidence on Spatial Competition in China's Bond Market" at Financial Markets and Corporate Governance Conference (2021/5, Online)
"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)

Miscellaneous

Programming : Python, R, MATLAB, SAS, Linux, SQL
Database : CRSP, Compustat, IBES, TRACE, FISD, Wind
Hobby: playing sports (go, soccer, basketball) and reading (geograghy, philosophy)