

Xin HE
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CONTACT INFORMATION	Floor 7, Lau Ming Wai Academic Building 83 Tat Chee Avenue, Kowloon, Hong Kong, China	xin.he@my.cityu.edu.hk https://www.xinhesean.com
EDUCATION	City University of Hong Kong, College of Business Ph.D. Candidate in Business Statistics, 2018 - present Shanghai Jiao Tong University B.S. in Industrial Engineering, 2014 - 2018	
RESEARCH INTERESTS	Empirical Asset Pricing, Financial Econometrics, Machine Learning, FinTech	
WORK IN PROGRESS	Predicting Individual Corporate Bond Returns with Guanhao Feng, Junbo Wang, and Chunchi Wu. Jan. 2021. Benchmarking Individual Corporate Bonds with Guanhao Feng, Junbo Wang, and Chunchi Wu. Feb. 2021. Deep Learning for Predicting Asset Returns with Guanhao Feng, Jingyu He, and Nicholas Polson.	
TEACHING EXPERIENCE	Tutorial: Business Statistics. 20/21 B Teaching Assistant: Statistical Modeling in Marketing. 18/19, 19/20 Statistical Modeling in Economics and Finance. 18/19, 19/20 Operations Management. 18/19	
HONORS AND AWARDS	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	
ACADEMIC SERVICE	Ad Hoc Referee: Journals: Econometrics and Statistics, Econometrics, Economies, Transactions on Intelligent Systems and Technology, International Journal of Financial Studies.	
PRESENTATIONS	2021 Camphor Economic Society Seminar (CEC), 37th International Conference of the French Finance Association (AFFI), Financial Markets and Corporate Governance Conference (FMCG),	
DISCUSSION	“How should we measure the performance of corporate bond mutual funds? Evaluating model quality and impact on inferences” at FMA Annual Conference (2020/10, Virtual)	
TECHNICAL SKILLS	Programming : Python, R, MATLAB, SAS Database : CRSP, Compustat, IBES, TRACE, FISD, Wind	