

Xin HE
March, 2022

| | | |
|---------------------|--|---|
| 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 and Quantitative 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 | 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. Mar. 2022. | |
| RESEARCH GRANTS | Co-I: Hong Kong Research Grants Council, General Research Fund for “Textual Analysis of Corporate Bond Market”, 2022-2024 | |
| HONORS AND AWARDS | 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, | |

Applied Sciences, Econometrics, Economies, International Journal of Financial Studies, Journal of Risk and Financial Management, Sustainability, Transactions on Intelligent Systems and Technology.

Session Chair:

2022 INFORMS Annual Meeting Indianapolis “Machine Learning in Finance”

PRESENTATIONS

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)

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

“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