Xin He

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Employment

- 2024–Present: Tenure-Track Associate Professor of Finance, USTC.
- 2022–2024: Assistant Professor, College of Finance and Statistics, Hunan University.

Education

- Ph.D., Management Sciences, City University of Hong Kong, 2018–2022. Advisors: Prof. Guanhao Feng, Prof. Junbo Wang.
- B.S., Industrial Engineering, Shanghai Jiao Tong University, 2014–2018.

Research Interests

Asset Pricing; Quantamental Investment.

Publications

1. *Growing the Efficient Frontier on Panel Trees* (with Lin William Cong, Guanhao Feng, Jingyu He). Journal of Financial Economics, 2025.
2. *Predicting Individual Corporate Bond Returns* (with Guanhao Feng, Yanchu Wang, Chunchi Wu). Journal of Banking & Finance, 2025.
3. *The Bright Side of Cross Ownership: Evidence From the Corporate Resilience to COVID-19 Crisis in China* (with Yihui Chen, Haoyuan Wei). International Review of Finance, 2025.

Working Papers

- Stochastic Discount Factors with Cross-Asset Spillovers (with Doron Avramov), 2025.
- Panel Tree Benchmarks for Corporate Bond Returns and Mutual Fund Evaluation, 2025.
- Portfolio Optimization with Panel Trees, 2025.
- Factor Investing and the Integration of Equity and Corporate Bond Markets, 2025.
- Firm Engagement in Belt and Road Initiative and the Cross-Section of Stock Returns, 2024.
- The Risk of Finance Words, 2024.
- Benchmarking Individual Corporate Bonds, 2024.

Grants and Awards

- IQAM Research Award, 2024.
- INQUIRE Europe Research Grant, 2022.
- Best Paper Award (Corporate Finance & Accounting), 10th Jingshi Scholar Forum.
- Outstanding Advisor, Hunan University.

Teaching Experience

- Empirical Asset Pricing.
- Financial Engineering & Advanced Topics.
- Fixed-Income Securities (Evaluation: 98/100).
- Behavioral Finance (Evaluation: 97.7/100).
- Simulation & Experiments in Financial Engineering.

Service and Skills

- Referee: Journal of Banking & Finance, Journal of Empirical Finance, Journal of Financial Markets.
- Programming: Python, R, MATLAB, C++, SAS.
- Databases: CRSP, Compustat, IBES, TRACE, Wind, CSMAR.