# Xin HE (Sean)

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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


**Research Interests**

Empirical Asset Pricing, Financial Econometrics, Machine Learning, FinTech

**Education**

**City University of Hong Kong, College of Business**
Ph.D. Candidate in Statistics and Finance, 2018 - present

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

**Working Papers**

**Predicting Individual Corporate Bond Returns**
with Guanhao Feng and Junbo Wang. Jun. 2020.

**Benchmarking Individual Corporate Bonds**
with Guanhao Feng and Junbo Wang. May. 2020.

**Deep Learning for Predicting Asset Returns**
with Guanhao Feng, Jingyu He, and Nicholas Polson. Oct. 2019.

**Teaching Experience**

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
Academic Excellence Award, Shanghai Jiao Tong University. 2017
Second Prize, National Contest of Industrial Engineering Applications. 2016

**Academic Service**

Ad Hoc Referee:
Journals: Econometrics and Statistics, Econometrics, Economies