

## 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 <a href="https://www.xinhesean.com">https://www.xinhesean.com</a>
EDUCATION	<b>City University of Hong Kong, College of Business</b> Ph.D. Candidate in Business Statistics and Quantitative Finance, 2018 - 2022  <b>Shanghai Jiao Tong University</b> B.S. in Industrial Engineering and Management, 2014 - 2018	
RESEARCH INTERESTS	Machine Learning in Finance, FinTech, Empirical Asset Pricing	
WORKING PAPER	<b>Predicting Individual Corporate Bond Returns</b> with Guanhao Feng, Junbo Wang, and Chunchi Wu. Jun. 2021.  <b>Benchmarking Individual Corporate Bonds</b> with Guanhao Feng, Junbo Wang, and Chunchi Wu. Aug. 2021.  <b>Asset Pricing with Panel Trees Under Global Split Criteria</b> with Lin Will Cong, Guanhao Feng, and Jingyu He. Oct. 2021.	
RESEARCH GRANTS	Co-I: Hong Kong Research Grants Council, General Research Fund for “Textual Analysis of Corporate Bond Market”, 2022-2024	
HONORS AND AWARDS	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. 2016 Academic Excellence Award, Shanghai Jiao Tong University. 2015, 2016, 2017	
TEACHING EXPERIENCE	Tutorial: Business Statistics. 20/21 Statistical Modeling in Economics and Finance. 19/20  Teaching Assistant: 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, Econometrics, Economies, International Journal of Financial Studies, Journal of Risk and Financial Management, Transactions on Intelligent Systems and Technology.	

PRESENTATIONS	<p>2021</p> <p>China Finance Annual Meeting, Xiamen University (2021/10, Online)</p> <p>INFORMS Annual Meeting (2021/10, Online)</p> <p>Financial Management Association Annual Meeting (2021/10, Online)</p> <p>Seminar, City University of Hong Kong (2021/9)</p> <p>SoFiE Financial Econometrics Summer School "Machine Learning in Finance", NYU Shanghai (2021/8, Online)</p> <p>China International Risk Forum, Southwestern University of Finance and Economics (2021/7, Chengdu)</p> <p>37th International Conference of the French Finance Association, Audencia Business School (2021/5, Online)</p> <p>4th China Accounting and Finance Conference, Sichuan University (2021/4, Online)</p> <p>Financial Markets and Corporate Governance Conference, La Trobe University (2021/4, Online)</p> <p>Camphor Economic Society Seminar Beijing (2021/2, Online)</p> <p>Camphor Economic Society Seminar Fujian (2021/1, Online)</p>
DISCUSSION	<p>"Manager Uncertainty and the Cross-Section of Stock Returns" at FMA Annual Conference (2021/10, Online)</p> <p>"Does Reputation Matter? Evidence on Spatial Competition in China's Bond Market" at Financial Markets and Corporate Governance Conference (2021/5, Online)</p> <p>"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)</p>
MISCELLANEOUS	<p>Programming : Python, R, MATLAB, SAS, Linux, SQL</p> <p>Database : CRSP, Compustat, IBES, TRACE, FISD, Wind</p>