# Xin HE

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**Contact Information**
Floor 7, Lau Ming Wai Academic Building
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**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**

FinTech, Empirical Asset Pricing, Machine Learning, Financial Econometrics, Bayesian Statistics, Textual Analysis

**Working Paper**

**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. Mar. 2021.

**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:
Annals of Operations Research, Econometrics and Statistics, Econometrics, Economies, International Journal of Financial Studies, Journal of Risk and Financial Management, Transactions on Intelligent Systems and Technology.

**Presentations**

2021
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**

"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)

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| Technical Skills | Programming : Python, R, MATLAB, SAS<br>Database : CRSP, Compustat, IBES, TRACE, FISD, Wind |