Xin HE

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CONTACT INFORMATION	Floor 7, Lau Ming Wai Academic Building xin.he@my.cityu.edu.hk 83 Tat Chee Avenue, Kowloon, Hong Kong, China https://www.xinhesean.com

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
4th China Accounting and Finance Conference, Sichuan University (2021/6, Online)
37th International Conference of the French Finance Association, Audencia Business School (2021/5, Online)
Financial Markets and Corporate Governance Conference, La Trobe University (2021/3, 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)

TECHNICAL SKILLS   Programming : Python, R, MATLAB, SAS
                          Database : CRSP, Compustat, IBES, TRACE, FISD, Wind