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

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 Financial Data Science, Empirical Asset Pricing, FinTech, Financial Econometrics,

Machine Learning, Bayesian Econometrics, Textual Analysis

Working

Predicting Individual Corporate Bond Returns

Paper 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

Tutorial:

EXPERIENCE

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) $\begin{array}{ll} {\it Technical~Skills} & {\it Programming: Python, R, MATLAB, SAS} \\ {\it Database: CRSP, Compustat, IBES, TRACE, FISD, Wind} \end{array}$