Xin HE

August, 2021

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 Paper

Predicting Individual Corporate Bond Returns
with Guanhao Feng, Junbo Wang, and Chunchi Wu. Jun. 2021.

Benchmarking Individual Corporate Bonds
with Guanhao Feng, Junbo Wang, and Chunchi Wu. Jun. 2021.

Work in Progress

Factor Pricing Using Interpretable and Arbitrage-Free Trees
Coming soon.

Earnings Nowcast and Earnings Surprise
Preliminary.

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

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

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

2021
INFORMS Annual Meeting (2021/10, Online)
Financial Management Association Annual Meeting (2021/10, Online)
Seminar, City University of Hong Kong (2021/09)
SoFiE Financial Econometrics Summer School "Machine Learning in Finance", NYU Shanghai (2021/8, Online)
China International Risk Forum, Southwestern University of Finance and Economics (2021/7, Chengdu)

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)

Technical Skills

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