Xin HE (Sean)

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RESEARCH INTERESTS Empirical Asset Pricing, Machine Learning, Data Science, FinTech, Sentiment

EDUCATION City University of Hong Kong, College of Business

Ph.D. Candidate in Statistics and Finance, 2018 - present

Shanghai Jiao Tong University

B.S. in Industrial Engineering, Minor in Mathematics, 2014 - 2018

PROJECT Applications of Image Recognition on Flow Line Inspection

Develop algorithms (Convolutional Neural Networks & Transfer-Learning) to detect

flawed products with the input of product images. 2018

Research on discrepancy of interest settlement system of MMF

Research on the economic background of the discrepancy of interest settlement system of money market funds between Shanghai Exchange and Shenzhen Exchange. 2016

Academic Service Ad Hoc Referee:

Journals: Econometrics and Statistics, Econometrics

Teaching Assistant

EXPERIENCE Statistical Modeling in Marketing. 2019 Spring

Statistical Modeling in Economics and Finance. 2019 Spring

Operations Management. 2018 Autumn

HONORS AND Ph.D. Studentship, City University of Hong Kong. 2018 - 2022

AWARDS Academic Excellence Award, Shanghai Jiao Tong University. 2017

Second Prize in National Contest of Industrial Engineering Applications. 2016

TECHNICAL SKILLS Programming: Python, R, MATLAB, SAS

Database: CRSP, Compustat, IBES, TRACE, FISD, Wind