Xin He

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Employment

2022 - **Hunan University**
Assistant Professor, College of Finance and Statistics

Education

2018 - 2022 **City University of Hong Kong**
Ph.D. in Management Sciences
Advisor: Prof. Guanhao Feng, Prof. Junbo Wang

2014 - 2018 **Shanghai Jiao Tong University**
B.S. in Industrial Engineering

Research Interest

Machine Learning in Finance
Textual Analysis, Financial Technology, Quantitative Finance
China Market, Asset Pricing, Corporate Finance

Working Paper

Sep. 2023 **Growing the Unspanned Efficient Frontier: A Panel Tree Approach**

- with Lin William Cong, Guanhao Feng, and Jingyu He.
- In Revision.
- Presented at WFA, NFA, GSU-RFS FinTech, UFlorida Machine Learning in Finance.

Aug. 2023 **Cross Ownership and Corporate Resilience: Evidence from the COVID-19 Pandemic in China**

- with Yihui Chen, and Haoyuan Wei.
- In Revision.

Jun. 2023 **Information Value in Share Pledging: Evidence from China Stock Market**

- with Chuanglian Chen, Guanhao Feng, and Haonan Wang.
- Under Review.

Dec. 2022 **Benchmarking Individual Corporate Bonds**

- with Guanhao Feng, Junbo Wang, and Chunchi Wu.
- In Revision.
- Presented at SoFiE Summer School at NYU SH, CFAM, CIRF, AFBC, NZFM.

Jan. 2023 **Predicting Individual Corporate Bond Returns**

- with Guanhao Feng, Junbo Wang, and Chunchi Wu.
- R&R, Journal of Banking and Finance.
- Presented at AFBC, FMA, CIRF.

Research Grant

2024 - 2027 | **General Program at NSFC**
- Co-Investigator, with Yong Ma (PI).
- The theoretical mechanism of jump aggregation and its asset pricing implications: based on the extrapolation bias perspective.

2024 - 2027 | **General Program at NSFC**
- Co-Investigator, with Pengfei Luo (PI).
- Research on the theory of dynamic corporate finance under the flexible workforce empowered by digital technology.

2023 - 2025 | **General Research Fund at Hong Kong Research Grants Council**
- Co-Investigator, with Jingyu He (PI) and Guanhao Feng (Co-I).
- Regression Tree for Portfolio Optimization and Imbalanced Data.

2022 - 2023 | **Research Grant at INQUIRE Europe**
- Co-Investigator, with Jingyu He (PI), Will Cong (Co-I), and Guanhao Feng (Co-I).
- Asset Pricing with Panel Tree under Global Split Criteria.

2022 - 2024 | **General Research Fund at Hong Kong Research Grants Council**
- Co-Investigator, with Guanhao Feng (PI), and Junbo Wang (Co-I).
- Textual Analysis of Corporate Bond Market.

Award

2023 | Outstanding Advisor for Undergraduate Thesis, Hunan University

2022 | INQUIRE Europe Research Grant Award

2021 | Best Paper Award, Graduate Student Forum on Economics & Finance, Antai College, SJTU

2021 | College of Business PhD Student Conference Grant, City University of Hong Kong

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

2016 | Second Prize, National Contest of Industrial Engineering Applications, Tsinghua University

2015,2016,2017 | Academic Excellence Award, Shanghai Jiao Tong University

Teaching

Hunan University
- Simulation and Experiments in Financial Engineering. 23 Summer
- Fixed-Income Securities. 23 Autumn
- Behavioral Finance. 23 Autumn

CityU Hong Kong
- Tutorial
  - Business Statistics. 20/21, 21/22
  - Statistical Modeling in Finance and Economics. 19/20
- Teaching Assistant
  - Business Statistics. 21/22
  - Stochastic Operations Research. 19/20
  - Statistical Modeling in Marketing. 18/19, 19/20
  - Statistical Modeling in Finance and Economics. 18/19, 19/20
  - Operations Management. 18/19

Service

Ad Hoc Referee	Annals of Operations Research, Asia-Pacific Journal of Accounting and Economics, Asia-Pacific Journal of Operations Research, Econometrics and Statistics, European Financial Management, Financial Innovation, International Journal of Theoretical and Applied Finance, Journal of Empirical Finance, Quantitative Finance, Transactions on Intelligent Systems and Technology
Program Committee	2022 FMA Annual Meeting
Session Chair	2022 INFORMS Annual Meeting Indianapolis, "Machine Learning in Finance"

Miscellaneous

Programming	Python, R, MATLAB, C++, SAS, Linux, SQL, LaTeX, Microsoft Office
Database	CRSP, Compustat, IBES, TRACE, FISD, Wind, CSMAR
Hobby	Arsenal FC, Playing sports (jogging, soccer, basketball, go), Reading (geograghy, philosophy)

Presentation

2023

- Invited Seminar, School of Management, Xiamen University (2023/11, Xiamen)
- AI and Big Data in Accounting and Finance Conference, XJTLU (2023/6, Suzhou)
- Financial Econometrics Conference, Lancaster University (2023/3, Lancaster)

2022

- Australasian Finance & Banking Conference, UNSW (2022/12, Online)
- New Zealand Finance Meeting, AUT (2022/12, Online)
- 5th Conference on Big Data, AI, and FinTech, SYSU (2022/11, Online)
- China Finance Annual Meeting, SJTU (2022/10, Online)
- China International Risk Forum, DUFE (2022/7, Online)
- Asian Meeting of the Econometric Society in China, CUHK(SZ) (2022/6, Online)
- 6th PKU-NUS Annual International Conference on Quantitative Finance and Economics, NUS (2022/5, Online)

2021

- Hong Kong Machine Learning Meetup (2021/12, Online)
- China Finance Annual Meeting, Xiamen University (2021/10, Online)
- INFORMS Annual Meeting (2021/10, Online)
- Financial Management Association Annual Meeting (2021/10, Online)
- Seminar, City University of Hong Kong (2021/9, Hong Kong)
- SoFiE Financial Econometrics Summer School "Machine Learning in Finance", NYU SH (2021/8, Online)
- China International Risk Forum, SWUFE (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

2023

- “Do Insurers Listen to Earnings Conference Calls? Evidence from the Corporate Bond Market” at XJTLU

2022

- “Abnormal Downside Tail Risk as a Predictor of the Risky Bond Returns” at AFBC
- “Financial Consequences of the Belt and Road Initiative” at NZFM
- “Air Pollution and Bank Loan Pricing” at SYSU conference on Big Data, AI, and FinTech
- “Corporate Bond Pricing Using Interpretable and Arbitrage-Free Deep Learning” at CIRF

2021

- “Manager Uncertainty and the Cross-Section of Stock Returns” at FMA
- “Does Reputation Matter? Evidence on Spatial Competition in China’s Bond Market" at FMCG

2020

- “How should we measure the performance of corporate bond mutual funds? Evaluating model quality and impact on inferences” at FMA