Xin HE (Sean)

September 30, 2020

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

Research Interests

Empirical Asset Pricing, Financial Econometrics, Machine Learning, FinTech

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, 2014 - 2018

Working Papers

Predicting Individual Corporate Bond Returns
with Guanhao Feng and Junbo Wang. Jun. 2020.

Benchmarking Individual Corporate Bonds
with Guanhao Feng and Junbo Wang. May. 2020.

Deep Learning for Predicting Asset Returns
with Guanhao Feng, Jingyu He, and Nicholas Polson. Oct. 2019.

Teaching Experience

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
Academic Excellence Award, Shanghai Jiao Tong University. 2017
Second Prize, National Contest of Industrial Engineering Applications. 2016

Academic Service

Ad Hoc Referee:
Journals: Econometrics and Statistics, Econometrics, Economies

Discussion

"How should we measure the performance of corporate bond mutual funds? Evaluating model quality and impact on inferences" at FMA Annual Conference (2020/10, Virtual)