CONTACT 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 FinTech, Empirical Asset Pricing, Machine Learning, Financial Econometrics, Bayesian

Interests Statistics, 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:

Information

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

AWARDS Second Prize, National Contest of Industrial Engineering Applications. 2016

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

ACADEMIC SERVICE Ad Hoc Referee:

Journals:

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

4th China Accounting and Finance Conference, Sichuan University, 2021/6, Online

37th International Conference of the French Finance Association, Audencia Business

School, 2021/5, Online

Financial Markets and Corporate Governance Conference, La Trobe University, 2021/3,

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)

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