Xin HE

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Contact Information

Floor 7, Lau Ming Wai Academic Building
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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

Empirical Asset Pricing, Financial Econometrics, Machine Learning, FinTech

Working Paper

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

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

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

Teaching Experience

Tutorial:
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 Awards

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:
Journals:
Econometrics and Statistics, Econometrics, Economies, Transactions on Intelligent Systems and Technology, International Journal of Financial Studies.

Presentations

2021
Camphor Economic Society Seminar (CEC), 37th International Conference of the French Finance Association (AFFI), Financial Markets and Corporate Governance Conference (FMCG),

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)

Technical Skills

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