

Xin HE
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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
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	Financial Data Science, Empirical Asset Pricing, FinTech, Financial Econometrics, Machine Learning, Bayesian Econometrics, Textual Analysis	
WORKING PAPER	Predicting Individual Corporate Bond Returns with Guanhao Feng, Junbo Wang, and Chunchi Wu. Jun. 2021. Benchmarking Individual Corporate Bonds with Guanhao Feng, Junbo Wang, and Chunchi Wu. Jun. 2021.	
WORK IN PROGRESS	Factor Pricing Using Interpretable and Arbitrage-Free Trees Coming soon. Earnings Nowcast and Earnings Surprise Preliminary.	
TEACHING EXPERIENCE	Tutorial: Business Statistics. 20/21 Statistical Modeling in Economics and Finance. 19/20 Teaching Assistant: Statistical Modeling in Marketing. 18/19, 19/20 Statistical Modeling in Finance and Economics. 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: 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 INFORMS Annual Meeting (2021/10, Online) Financial Management Association Annual Meeting (2021/10, Online) SoFiE Financial Econometrics Summer School "Machine Learning in Finance", NYU Shanghai (2021/8, Online) China International Risk Forum, Southwestern University of Finance and Economics (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 “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)

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