Xin He

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Google Scholar
SSRN

Employment

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

Education

2018 - 2022 | **City University of Hong Kong**
Ph.D. in Statistics and Finance
Advisor: Prof. Guanhao Feng, Prof. Junbo Wang

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

Research Interest

Machine Learning in Finance, Finnacial Technology, Empirical Asset Pricing

Working Paper

Jun. 2022 | **Benchmarking Individual Corporate Bonds**
- with Guanhao Feng, Junbo Wang, and Chunchi Wu
- Presented at SoFiE Summer School at NYU SH, CFAM, CIRF

Apr. 2022 | **Asset Pricing with Panel Trees Under Global Split Criteria**
- with Lin William Cong, Guanhao Feng, and Jingyu He.
- Presented at WFA, GSU-RFS FinTech

Jun. 2021 | **Predicting Individual Corporate Bond Returns**
- with Guanhao Feng, Junbo Wang, and Chunchi Wu
- Presented at FMA, CIRF

Research Grant

2023 - 2025 | **Regression Tree for Portfolio Optimization and Imbalanced Data**
- General Research Fund at Hong Kong Research Grants Council
- Co-Investigator

2022 - 2024 | **P-Trees: A New Interpretable Framework For Asset Pricing and Investment Management**
- General Research Fund at INQUIRE Europe
- Co-Investigator

2022 - 2024 | **Textual Analysis of Corporate Bond Market**
- General Research Fund at Hong Kong Research Grants Council
- Co-Investigator

Award

2022	INQUIRE Europe Research Grant Award
2021	Best Paper Award, Graduate Student Forum on Economics & Finance, Antai College, Shanghai Jiao Tong University
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

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, Econometrics and Statistics, Quantitative Finance, Applied Sciences, Econometrics, Economies, Information, International Journal of Financial Studies, Journal of Risk and Financial Management, Sustainability, 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

2022

- China International Risk Forum, Dongbei University of Finance and Economics (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, National University of Singapore (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 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

2022

- “Corporate Bond Pricing Using Interpretable and Arbitrage-Free Deep Learning” at CIRF (2022/7, Online)

2021

- “Manager Uncertainty and the Cross-Section of Stock Returns” at FMA Annual Conference (2021/10, Online)
- “Does Reputation Matter? Evidence on Spatial Competition in China’s Bond Market" at Financial Markets and Corporate Governance Conference (2021/5, Online)

2020

- “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)