

Jinming XIE

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Room 1231, 12/F., Cheng Yu Tung Building, 12 Chak Cheung Street, Shatin, N.T. HK.

Education

The Chinese University of Hong Kong

Hong Kong

- **Ph.D.** candidate in Department of Finance *Aug. 2017-Now*

The Chinese University of Hong Kong

Hong Kong

- **Ph.D.** in Systems Engineering and Engineering Management *Graduated Jul. 2016*

Peking University

Beijing, China

- **BSc.** in Electronic and Information Science and Technology *Graduated Jul. 2011*
- **BEc.** in Economics *Graduated Jul. 2011*

Research Interests

- Empirical asset pricing; Derivatives; Market Microstructure; Behavioral finance

Research Grants

- General Research Fund (Co-I), Hong Kong Research Grant Council, *HK\$450,000*, 2020-2022.

Working Papers

- Odd-lot Trading Activity and Nominal Stock Price (with Kalok Chan), 2020.
- Empirical Pricing Kernel: An Oscillating Pattern and Its Implications (with Duan Li, Shushang Zhu, Xiangyu Cui), 2019.

Leadership Experience

- *Vice President*, Student Union, College of Engineering, Peking University, Sep. 2008 - Mar. 2009.
- *Volunteer*, Beijing 13th Olympic Games, Beijing 13th Paralympic Games, May. 2008 - Sep. 2008.

Honors and Awards

- *The Third Asian Quantitative Finance Conference*; 2015 Jul. 6-8; Hong Kong; Best Student Paper Competition; Finalist.
- Peking University Tianchuang Scholarship (2010).

Skills

- **Qualifications:** FRM
- **Databases:** WRDS (Option-Metrics, CRSP, TAQ), Bloomberg, DataStream
- **Programming:** MATLAB, SAS, Python, R, Microsoft Office, Latex
- **Languages:** Mandarin (*native*), English (*fluent*), Cantonese (*basic*)