HE SONGRUN

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Washington University in St. Louis ⋄ St. Louis, MO 63110

EDUCATION

Washington University in St. Louis *2021 - 2026 (expected)*
Ph.D. Candidate in Finance

The University of Chicago *2019 - 2021*
Master of Computational Social Science

Central University of Finance and Economics *2015 - 2019*
Bachelor of Science in Economics, Experimental Class of Financial Science

RESEARCH INTERESTS

Empirical Asset Pricing, Machine Learning and Large Language Models for Finance, Investment Strategies, Asset Management and Financial Institutions

WORKING PAPERS

"Chronologically Consistent Large Language Models" with Linying Lv, Asaf Manela, and Jimmy Wu

"Fundamentals of Perpetual Futures" with Asaf Manela, Omri Ross, and Victor von Wachter

"Empirical Asset Pricing with Probability Forecasts" with Linying Lv and Guofu Zhou

"ETFs, Anomalies and Market Efficiency" with Ilias Filippou, Sophia Zhengzi Li, and Guofu Zhou

"Principal Portfolios: the Multi-Signal Case" with Ming Yuan and Guofu Zhou

"How Accurate are Survey Forecasts on the Market" with Jiaen Li, Linying Lv, and Guofu Zhou

SEMINARS & CONFERENCES

Presentations (* indicates presentation by co-author)

2025 AFA Annual Meeting

2024 Utah Winter Finance Conference*, AFA Annual Meeting, the University of Chicago

2023 WFA Annual Meeting*, NFA Annual Meeting*, a16z Crypto*, Annual Meeting of Swiss Society for Financial Market Research*, Future of Financial Information Conference*, Reichman University*, University of Cologne*, Inter-Finance PhD Seminar, Australasian Finance and Banking Conference, TAU Finance Conference*.

2022 FMA Annual Meeting, Washington University in St. Louis.*

HONORS & AWARDS

Moog Scholar Award, WUSTL	*2024*
Ph.D. Program Fellowship, WUSTL	*2021 - 2026*
Computational Social Science Fellowship, UChicago	*2020*
Maroon Scholar Research Award, UChicago	*2019*
Zhongli International Scholarship, CUFE	*2017*
Chengwang Scholarship for Comprehensive Development, CUFE	*2016*

TEACHING EXPERIENCE

Financial Technology (TA for Asaf Manela)	*2024*
Data Analysis for Investments (TA for Guofu Zhou)	*2022 - 2024*
Fixed Income Derivatives (TA for Anatoliy Belaygorod)	*2022 - 2023*
Investment Theory (TA for William Cassidy)	*2023*

SKILLS

Computing	Python, SAS, Matlab, R, Stata, High-performance Computing, AWS
Finance & Accounting	ACCA Affiliate, CFA level III Candidate
Languages	Chinese(Native) & English(Fluent), Consecutive Interpretation
Miscellaneous	Tennis