HE SONGRUN

(+1) 872·731·8930 ⋄ h.songrun@wustl.edu
Washington University in St. Louis ⋄ St. Louis, MO 63110

EDUCATION

Washington University in St. Louis *Sept 2021 - June 2026 (Expected)*
Ph.D. in Finance
Research Interest: Financial Economics, Empirical Asset Pricing, Machine Learning, Deep Learning and Textual Analysis in Finance, Asset Management, Investment Strategies, High Frequency Finance

The University of Chicago *Sept 2019 - June 2021*
Master of Computational Social Science, Concentrating on Financial Economics
Selected PhD Coursework: Price Theory I, II(A), III(A), Theory of Income I(A), Portfolio Choice and Asset Pricing(A-), Statistical Inference(A), Applied Econometrics(A), Asset Pricing I, II(A-)
GPA: 3.86/4.00

Central University of Finance and Economics *Sept 2015 - June 2019*
Bachelor of Science in Economics, Experimental Class of Financial Science
President of the Class 2019
GPA: 92.92/100.00

RESEARCH EXPERIENCE

ETFs, Anomalies and Market Efficiency Feb 2022 - Now
Working Paper *with Ilias Filippou and Guofu Zhou*

- Investigate the effect of ETF ownership on stock market anomalies and market efficiency
- `https://papers.ssrn.com/sol3/papers.cfm?abstract_id=4056260`

Money on the Table: Testing Asset Pricing Models from Profitability of Pricing Error Information Dec 2021 - Now
Working Paper *with Ai He, Dashan Huang and Guofu Zhou*

- Devise tests that can be applied to a large number of assets

Company Announcement and Stock Returns Jan 2021 - May 2021
Master Thesis *Advisor: Dacheng Xiu*

- Textual analysis of Chinese company announcements to predict stock returns
- `https://knowledge.uchicago.edu/record/2849?ln=en`

Inference on Risk Premia in Continuous Time Models Dec 2019 - Aug 2020
Research Assistant, Chicago Booth *Advisor: Dacheng Xiu*

- High-frequency Fama-MacBeth regression allowing for jumps and general factor dynamics
- `https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3692604`
- `https://www.youtube.com/watch?v=1h9sMNag1GA&ab_channel=SocietyforFinancialEconometrics`

Combination vs Selection: Optimal Portfolio Choice with Big-data Mar 2020 - Jun 2020
Research Proposal, Grade A, Portfolio Choice and Asset Pricing *Advisor: Stefan Nagel*

- Parametric Portfolio Model with Multitudes of Firm Characteristics

ACADEMIC COMPETENCE

Math Classes Audited Mar 2017 - June 2019

Peking University, Mathematics Department(Ranking 1st in China)

- Mathematical Analysis I(Honor), II(Honor) and III(Honor), Linear Algebra I(Honor), Real Analysis, Functional Analysis, Measure Theory, Introduction to Stochastic Processes, Applied Stochastic Analysis, Stochastic Processes, Advanced Probability Theory, Bayesian Statistics and Algorithms

High Frequency Financial Econometrics Lecture Spet 2018 - Nov 2018

People's Bank of China School of Finance, 2nd year PhD Elective *Prof George Tauchen*

- Topics: jump diffusions, semi-martingales, jump-robust volatility estimation, realized beta, jump regressions, local volatility estimation, diffusive beta, and measurement error (noise).

Additional Advanced Asset Pricing & Econometrics Courses

- The Econometrics of Mixed Frequency (Big) Data by professor Eric Ghysels (July 2020): 2020 summer school of the Society for Financial Econometrics (SoFiE)
- Machine Learning in Asset Pricing by professor Dacheng Xiu (October 2020): Advanced PhD lecture in Swiss Finance Institute

HONORS & AWARDS

Computational Social Science Fellowship (2/3 tuition), the University of Chicago	Sept 2020
Maroon Scholar Research Award (1/2 tuition), the University of Chicago	Sept 2019
Alumni Ambassador for Outstanding Graduates, CUFE	June 2019
Second Prize, Outstanding Academic Talent Program, CUFE	May 2018
Meritorious Winner, Mathematics Contest in Modeling	Apr 2018
Outstanding Award for Student Leaders in CUFE	Apr 2018
Zhongli International Scholarship	Nov 2017
Scholarship for Outstanding Academic Performance	Sept 2017
Chengwang Scholarship for Comprehensive Development	Nov 2016
First Prize in High School Mathematical Competition in Jiangsu Province	Nov 2014
First Prize in High School Physics Competition in Jiangsu Province	Sept 2014

SKILLS & CERTIFICATIONS

Computer Languages	Python(Proficient), SAS(Proficient), Matlab(Proficient), R, Stata
Computing Resources	High Performance Computation, AWS
Finance & Accounting	ACCA Affiliate, CFA level lII Candidate
Language Ability	Chinese(Native) & English(Fluent), Consecutive Interpretation
Sports	Tennis