

Shixiang Xia

CONTACT INFORMATION

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Address: M805, School of Accounting and Finance
The Hong Kong Polytechnic University
Hung Hom, Kowloon, Hong Kong SAR

RESEARCH INTERESTS

Asset Pricing, Macro Finance, ESG

EDUCATION

Northwestern University, Kellogg School of Management *June 2020*
Ph.D. in Finance

Washington University in St. Louis, Olin Business School *December 2013*
M.S. in Quantitative Finance; Beta Gamma Sigma

University of Wisconsin–Madison *May 2012*
B.S. in Mathematics with Honors in the Major

EMPLOYMENT

The Hong Kong Polytechnic University, School of Accounting and Finance

- Research Assistant Professor of Finance (non tenure-track) *April 2021 – present*
- Postdoctoral Fellow *August 2020 – March 2021*

TEACHING EXPERIENCE

The Hong Kong Polytechnic University *Instructor*

- Python Programming for Accounting and Finance (AF Capstone) *Summer 2021*
Undergraduate level
- Derivative Securities *Spring 2021*
Master's level
- Accounting and Finance Tech Lab: Python Programming *Spring 2021*
Undergraduate level
- Applications of Computing and Technology in Accounting and Finance I *Fall 2020*
Master's level

Northwestern University *Teaching Assistant*

- Finance I, Derivative Markets, Macroeconomic Policy and Global Capital Markets
MBA level
- Asset Pricing I, Time Series Analysis
Ph.D. level

PUBLICATION

Goksel, V., Xia, S. and Boston, N., 2015. “A refined conjecture for factorizations of iterates of quadratic polynomials over finite fields.” *Experimental Mathematics*, 24(3), pp.304-311

WORKING PAPERS

“Specified Recovery” with Ngoc-Khanh Tran
“Real Exchanges Rates with Heterogeneous Beliefs”

SEMINARS & INVITED TALKS

2021: The Hong Kong Polytechnic University
2020: The University of Delaware, Hong Kong Baptist University, Ghent University, The Hong Kong Polytechnic University
2019: SoFiE Summer School, Northwestern Kellogg

CONFERENCES

(* presenter, † discussant, # co-author presented)
2020: FMA[†], China Accounting and Finance Review Conference[†]
2019: Trans-Atlantic Doctoral Conference^{*,†}
2014: China International Conference in Finance[#]

DEPARTMENT SERVICE

The Hong Kong Polytechnic University

- Advisor for a first-year finance Ph.D. student
- Admission interviewer for Master of Accounting and Finance Analytics program
- Designed syllabus for undergraduate course – Application of Python in Accounting and Finance
- Designed course materials for Accounting and Finance Tech Lab Python workshops
- Designed course materials for AF Capstone summer Python short course

FELLOWSHIP & GRANTS

Start-up Fund, The Hong Kong Polytechnic University (HK\$250,000)	2021
Northwestern University Travel Grant	2019, 2020
American Finance Association Travel Grant	2018
Doctoral fellowship, Kellogg School of Management	2014 – 2019

REFeree

China Accounting and Finance Review

COMPUTER SKILLS

L^AT_EX, MATLAB, Python, R, Stata, Mathematica

Updated: July, 2021