Shixiang Xia

CONTACT INFORMATION

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RESEARCH INTERESTS

Asset Pricing, ESG, Macro-finance

EMPLOYMENT

City University of Hong Kong

Assistant Professor of Finance — August 2023 – Present

The Hong Kong Polytechnic University

Research Assistant Professor of Finance — April 2021 – July 2023
Postdoctoral Fellow — August 2020 – March 2021

EDUCATION

Northwestern University, Kellogg School of Management

Ph.D. in Finance — June 2020

Washington University in St. Louis, Olin Business School

M.S. in Quantitative Finance; Beta Gamma Sigma — December 2013

University of Wisconsin–Madison

B.S. in Mathematics (Honors) — May 2012

WORKING PAPERS

- "Environmental Activism: Endogenous Risk and Asset Prices" with Ravi Jagannathan, Soohun Kim, and Robert McDonald
- "Recovery and Consistency" with Ngoc-Khanh Tran, *Review of Financial Studies*, revise & resubmit
- "Real Effects of Corporate Bond ETF Ownership" with Marco Rossi and Yujie Ruan

WORKS IN PROGRESS

- "Overfitting and Factor Pricing" with Ngoc-Khanh Tran and Andrea Vedolin
- "Pricing Implications of Inter-Cohort Heterogeneity in FX Markets" with Thomas Maurer

OTHER PUBLICATIONS

- Goksel, Vefa, Shixiang Xia, and Nigel Boston. "A Refined Conjecture for Factorizations of Iterates of Quadratic Polynomials over Finite Fields." *Experimental Mathematics*, 24.3 (2015): 304-311

SEMINARS & INVITED TALKS

([#]presentation by co-author)

– 2023: SFI Summer School[#]; FTG Summer School[#]; Brandeis[#]; UNC Chapel Hill[#]; CUHK; CityU HK; University of Macau; University of North Texas[#]; Virgina Tech; Boston University; Northeastern; Texas A&M; Monash University; University of Auckland; SJTU; University of Leicester; Curtin University; University of Queensland; Nova SBE; HK PolyU; University of Delaware; HKBU; Ghent University; SoFiE Summer School; Northwestern Kellogg

CONFERENCES

([*]presenter, [†]discussant, [#]presentation by co-author)

2023: UH Energy Finance and the Energy Transition[#]; Transatlantic Doctoral Conference[#]; HK Joint Finance Research Workshop[*]; FMA[#] (scheduled)
2022: AsianFA[†]; CICF[*]; UBC Summer Finance Conference[#]; HK Joint Finance Research Workshop[†]; EFA[*]; Conference on CSR, the Economy and Financial Markets[#]; New Zealand Finance Meeting[*,†]
2021: CAFR[†]
2020: FMA[†]; CAFR[†]
2019: Transatlantic Doctoral Conference[*,†]
2014: CICF[#]

TEACHING

City University of Hong Kong *Instructor*

- Stochastic Calculus for Finance
  Fall 2023
- Theoretical Asset Pricing
  Spring 2024

The Hong Kong Polytechnic University *Instructor*

- Applications of Computing and Technology in Accounting and Finance I
  Fall 2020
- Derivative Securities
  Spring 2021, Summer 2023
- Accounting and Finance Tech Lab: Python Programming
  Spring 2021
- Python Programming for Accounting and Finance (Capstone)
  Summer 2021
- Python Bootcamp for Master of Accounting and Finance Analytics
  Summer 2021

Northwestern University *Teaching Assistant*

- Finance I; Derivative Markets; Macroeconomic Policy and Global Capital Markets; Asset Pricing I; Time Series Analysis

DEPARTMENT SERVICE

The Hong Kong Polytechnic University

CAFR Conference discussant
Reviewer for 2021 CAFR Conference
Guest lecturer for Capstone course
Admission interviewer
Faculty coordinator for Capstone Python programming

AWARDS & GRANTS

Start-up Grant (PI), CityU of Hong Kong	2023
General Research Fund (PI), Research Grants Council of Hong Kong	2023
Start-up Grant (PI), Hong Kong PolyU	2021
Northwestern University Travel Grant	2019, 2020
American Finance Association Travel Grant	2018
Doctoral Fellowship, Kellogg School of Management	2014-2019

COMPUTER SKILLS

LaTeX, MATLAB, Python, Stata, R, Mathematica

Updated: February, 2024