Shixiang Xia

CONTACT INFORMATION

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Address: M805, Faculty of Business
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

Research Assistant Professor of Finance April 2021 – present
Postdoctoral Fellow August 2020 – March 2021

WORKING PAPERS

"Environmental Activism, Endogenous Risk, and Stock 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 Financial Innovation: How Corporate Bond ETFs Spur Research and Development" with Marco Rossi and Yujie Ruan

WORKS IN PROGRESS

"Overfitting and Factor Pricing" with Ngoc-Khanh Tran and Andrea Vedolin

"Real Exchange Rate Puzzles and Inter-Cohort Heterogeneity" with Thomas Maurer

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

([#]presented by co-author)

UNC Chapel Hill[#], Brandeis[#], Virginia Tech[#], HK PolyU, Ghent University, HKBU, Delaware, SoFiE Summer School

CONFERENCES

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

Conference on CSR, the Economy and Financial Markets[#] (scheduled), EFA[*], HK Joint Finance Research Workshop[†], UBC Summer Finance Conference[#], CICF[#,*], AsianFA[†], CAFR[†] (×2), FMA[†], Trans-Atlantic Doctoral Conference[†,*]

TEACHING EXPERIENCE

The Hong Kong Polytechnic University *Instructor*

Applications of Computing and Technology in Accounting and Finance I — Fall 2020
- Master's level; designed a substantial part of the course materials
- Evaluation: median 5.0 and average 4.7 out of 5.0
- Class size: 49

Derivative Securities — Spring 2021
- Master's level; designed all of the course materials
- Evaluation: median 5.0 and average 4.9 out of 5.0
- Class size: 19

Accounting and Finance Tech Lab: Python Programming — Spring 2021
- Undergraduate level (not evaluated); designed all of the course materials
- Class size: 20

Python Programming for Accounting and Finance (AF Capstone) — Summer 2021
- Undergraduate level (not evaluated); designed all of the course materials
- Class size: 173

Python Bootcamp for Master of Accounting and Finance Analytics — Summer 2021
- Master's level (not evaluated); designed all of the course materials
- Class size: 147

Northwestern University *Teaching Assistant*

MBA courses: Finance I; Derivative Markets; Macroeconomic Policy and Global Capital Markets

PhD courses: Asset Pricing I; Time Series Analysis

DEPARTMENT SERVICE

The Hong Kong Polytechnic University

2022 AsianFA Conference discussant (hosted by HK PolyU)
CAFR Conference discussant (×2)
CAFR Journal referee (×2)
Reviewer for 2021 CAFR Conference
Department seminar discussant
Guest lecturer for AF Capstone course
Designed course materials for AF Capstone Python programming

Designed syllabus for undergraduate course – Python Programming for Accounting and Finance
Designed course materials for Accounting and Finance Tech Lab Python workshops
Admission interviewer for Master of Accounting and Finance Analytics program
Faculty coordinator for AF Capstone – Python programming

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

LaTeX, MATLAB, Python, R, Stata, Mathematica, Excel

Updated: September, 2022