

EDUCATION	City University of Hong Kong <i>Ph.D. in Decision Analytics and Operations</i> <ul style="list-style-type: none"> • Advisor: Prof. FENG Guanhao, Prof. ZHOU Zhixin • Research Area: Machine Learning, Asset Pricing 	Hong Kong, China 2026 (expected)
	Peking University <i>M.S. in Statistics</i>	Beijing, China 2021
	Jilin University <i>B.S. in Statistics (First Major)</i>	Changchun, China 2017
	Jilin University <i>B.S. in Insurance (Dual Degree)</i>	Changchun, China 2017
RESEARCH INTEREST	Machine learning , Textual Analysis, Empirical Asset Pricing, FinTech.	
PUBLISHED PAPER	Can News Predict Firm Bankruptcy? <ul style="list-style-type: none"> • with BIE Siyu, FENG Guanhao, and HE Jingyu. <i>Journal of Financial Markets 2025</i> <p><i>Abstract:</i> This paper examines whether real-time business news predicts firm bankruptcy. Using full-text daily articles from the Dow Jones Newswires database, we generate firm-level predictors with ChatGPT and benchmark against FinBERT and dictionary-based models. ChatGPT-based variables outperform alternatives, with sentiment scores showing predictive power across horizons. Full-text news significantly enhance predictive accuracy over headlines. News-based measures add explanatory power beyond financial variables. Finally, we show that news captures timely information on macroeconomic conditions relevant to bankruptcy prediction, such as VIX, real GDP growth, and recession probability.</p>	2025
	Fast Conformal Prediction using Conditional Interquartile Intervals <ul style="list-style-type: none"> • with LUO Rui, and ZHOU Zhixin. <i>Forthcoming, Proceedings of the AAAI Conference on Artificial Intelligence 2026</i> <p><i>Abstract:</i> We introduce Conformal Interquartile Regression (CIR), a conformal regression method that efficiently generates minimal prediction intervals with guaranteed coverage. CIR leverages black-box machine learning models to estimate outcome distributions through interquartile ranges, transforming these estimates into compact prediction intervals while achieving approximate conditional coverage. We further propose CIR+ (Conditional Interquartile Regression with More Comparison), which enhances CIR by incorporating a width-based selection mechanism for interquartile intervals. This refinement yields narrower prediction intervals while maintaining comparable coverage, though at the cost of slightly increased computational time. Both methods address key limitations of existing distributional conformal prediction approaches: they handle skewed distributions more effectively than Conformalized Quantile Regression, and they achieve substantially higher computational efficiency than Conformal Histogram Regression by eliminating the need for histogram construction. Extensive experiments on synthetic and real-world datasets demonstrate that our methods optimally balance predictive accuracy and computational efficiency compared to existing approaches.</p>	2026

WORK IN
PROGRESS

Cross-Market News Sentiment and Trading Volume

- with BIE Siyu, FENG Guanhao, and HE Jingyu.

Group Lasso for Factor Selection

- with Arash A. Amini, ZHOU Zhixin, and FENG Guanhao.

ACADEMIC
SERVICES
AND
TEACHING

Reviewer:

NeurIPS, ICLR, AAAI.

Teaching Assistant:

Probability and Statistics (2018)

Deep Learning (2018)

Advanced Mathematics (2019)

Probability with Applications in Business (2021-2023)

Introduction to Mathematical Statistics (2022)

SKILLS

Programming: Python, R, Linux, MATLAB, Stata, SAS.

Database: Dow Jones Newswires, CRSP, Compustat, TRACE.

AWARDS
AND
HONORS

- **Scholarship** Second-class Scholarship (2014, 2017)
- **Scholarship** National Scholarship (2015)
- **Scholarship** First-class Scholarship (2016)
- Outstanding Student (2016)
- National Undergraduate Innovation and Entrepreneurship Training Program (2016)

REFERENCES

FENG Guanhao Gavin

Associate Professor

Supervisor/Chair, Qualifying Panel

Dept. of Decision Analytics&Operations

City University of Hong Kong

E-mail: gufeng@cityu.edu.hk

WAN Tze-Kin Alan

Chair Professor

Qualifying Panel Member

Dept. of Decision Analytics&Operations

City University of Hong Kong

E-mail: msawan@cityu.edu.hk

LUO Lorry Rui

Assistant Professor

Qualifying Panel Member

Dept. of Systems Engineering

City University of Hong Kong

E-mail: ruiluo@cityu.edu.hk

HE Jingyu

Assistant Professor

Qualifying Panel Member

Dept. of Decision Analytics&Operations

City University of Hong Kong

E-mail: jingyuhe@cityu.edu.hk