He Ni | Curriculum Vitae

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Education and qualifications

The University of Manchester **Manchester, UK**
Ph.D. in Electrical and Electronic Engineering *2004–2008*

Sheffield University **Sheffield, UK**
M.A. in Control and Systems Engineering *2002–2003*

Xidian University **Xi'an, PRC**
B.Eng. in Automatic Control *1995–1999*

Employments

Tailong School of Finance, Zhejiang Gongshang University **HangZhou**
Professor, Deputy Head of School *2023–present*

International Business School, Zhejiang Gongshang University **HangZhou**
Professor, Deputy Head of School *2016–2022*

School of Finance, Zhejiang Gongshang University **HangZhou**
Professor *2014–present*

School of Finance, Zhejiang Gongshang University **HangZhou**
Assistant Professor, Associate Professor, Head of Department of Investment *2008–2014*

Research Interests

- Machine Learning
- FinTech
- Credit Risk
- Portfolio Management

Selected Publications

Journals

- **Ni, H.**, He, J.H., Wang, W.J., *Can network centrality explain mutual fund alpha: Evidence from China*, International Review of Financial Analysis 2026 (110):104988.
- Ma, Y., Zhou, M., **Ni, H.*** *Enhancing Market Predictability and Investment Decision-Making: Machine Learning Models for Predicting Stock Market Crashes in China*, International Journal of Finance and Economics 2025 doi.org/10.1002/ijfe.70091.
- Wang, W., **Ni, H.*** *Financial connectedness in the digital age: The impact of regional FinTech development*, Economic Modelling 2025 (125)107290.
- **Ni, H**, Zhang, Q, Guo, X, Mirza, S. *Portfolio optimization by enhanced LinUCB*, Finance Research Letters 2024 (70): 106266.
- Xu, W., Sun, Z.,**Ni, H.*** *Transparency pays: How carbon emission disclosure lowers cost of capital*, Economic Analysis and Policy 2024 (83): 165-177.

- Yao, L., **Ni, H.*** *Prediction of patent grant and interpreting the key determinants: an application of interpretable machine learning approach*, Scientometrics 2023 (128): 49334969.
- **Ni, H.**, Xu, H., Ma, D., Fan, J. *Contextual combinatorial bandit on portfolio management*, Expert Systems with Applications 2023 (221): 119677.
- Zhang, Q., **Ni, H.***, Xu, H. *Nowcasting Chinese GDP in a data-rich environment: Lessons from machine learning algorithms*, Economic Modelling 2023 (122): 106204.
- Zhang, Q., **Ni, H.***, Xu, H. *Forecasting models for the Chinese macroeconomy in a data rich environment: Evidence from large dimensional approximate factor models with mixed frequency data*, Accounting & Finance 2022, 00:1-49.
- **Ni, H.***, Wang YQ, Jiang T., Chen Z.Y. *Self-Adaptive bagging approach to credit rating*, Technological Forecasting and Social Change 2022 ,175:121371.
- **Ni, H.**, Wang, YQ, Xu, BY *Self-Organizing Gaussian Mixture Map Based on Adaptive Recursive Bayesian Estimation*, Intelligent Automation & Soft Computing 2020, 26(2): 227-236.
- Fu, P. , Zhu, A. , **Ni, He** , Zhao, X. , Li, X. *Threshold behaviors of social dynamics and financial outcomes of ponzi scheme diffusion in complex networks*, Physica A: Statistical Mechanics and its Applications 2018 (490): 632-642.
- **He Ni**, Tianhong Luan, Yu Cao, Donald Finlay, *Can venture capital trigger innovation? New evidence from China*, International Journal of Technology Management 2014 (65): 189-214.
- Yongqiao Wang, **He Ni** *Multiple-v support vector regression based on spectral risk measure minimization*, Neurocomputing 2013 (101): 217-228.
- **He Ni**, *Stock index tracking by Pareto efficient genetic algorithm*, Applied Soft Computing 2013 (13): 4519-4535.
- **He Ni**, *Heuristic genetic algorithm for optimizing an index tracking portfolio*, Systems Engineering Theory and Practice 2013 (33): 2645-2653.
- Yongqiao Wang, **He Ni** *Multivariate convex support vector regression with semidefinite programming*, Knowledge Based System 2012 (30): 87-94.
- Yongqiao Wang, **He Ni** *Nonparametric bivariate copula estimation based on shape-restricted support vector regression*, Knowledge Based System 2012 (35): 235-244.
- **He Ni**, *Exchange Rate Volatility Prediction By An Extended Self-Organizing Mixture Model*, Journal of Control Theory and Applications 2010 (27): 444-450.
- **He Ni**, Hujun Yin, *Exchange rate prediction using a hybrid neural networks and trading indicators*, Neurocomputing 2009 (72): 2815-2823.
- **He Ni**, Hujun Yin, *A Self-Organising Mixture Autoregressive Network for FX Time Series Modelling and Prediction*, Neurocomputing 2009 (72): 3529-3537.
- **He Ni**, Hujun Yin, *Self-organising mixture autoregressive model for non-stationary time series modelling*, International Journal of Neural Systems 2008 (18): 1-12.
- **He Ni**, Hujun Yin, *Recurrent Self-Organising Maps and Local Support Vector Machine Models for Exchange Rate Prediction*, Lecture Notes in Computer Science 2006 (3973): 504-511.

Conference Proceedings

- **He Ni**, *Consumer Credit Risk Evaluation by Logistic Regression with Self-Organizing Map*, Proceeds on International Conference on Natural Computation (2010): 205-249.
- **He Ni**, *Profitability of technical chart pattern trading on FX rates: Analyzed by wavelet transform*, Proceedings of the 3rd International Conference on Intelligent Information Technology Application (2009): 138-141.

- **He Ni**, *A Fast Self-Organizing Map Algorithm by Using Genetic Selection*, Proceedings of the 3rd International Conference on Intelligent Information Technology Application (2009):142-145.
- **He Ni**, *Topology regressive distributed model for financial time series prediction*, Proceedings of the 5th International Conference on Natural Computation (2009): 463-467.
- Hujun Yin, **He Ni**, *Generalized Self-Organizing Mixture Autoregressive Model for Modeling Financial Time Series*, 19th International Conference on Artificial Neural Networks, Lecture Notes in Computer Science (2009): 577-586.
- Hujun Yin, **He Ni**, *Generalized Self-Organizing Mixture Autoregressive Model*, 7th International Workshop on Self-Organizing Maps, Florida, U.S., Lecture Notes in Computer Science (2009):353-361.
- **He Ni**, Hujun Yin, *Time-Series Prediction Using Self-Organising Mixture Autoregressive Network*, Intelligent Data Engineering and Automated Learning 8th International Conference, Birmingham, UK, Lecture Notes in Computer Science (2007): 1000-1009.

Books

- Xia Fang, Meiyun Jiang, **He Ni**, *Commodity Futures Price, CPI and Investor Psychology*, China Economic Press (2013) ISBN: 978-7-5136-2574-6.

Research Grants

Leader/Leading investigator

- **Zhejiang Provincial Social Science Fund, (RMB 30K)** 2025-2027.
- **Zhejiang Provincial Nature Science Fund, (RMB 50K)** 2020-2022.
- **University Humanity and Social Science Research Base Fund, (RMB 20K)** 2015-2016.
- **National Natural Science Foundation of China, (RMB 200K)** 2011-2014.
- **Zhejiang Provincial Humanity and Social Science Fund, (RMB 40K)** 2011-2013.
- **Minister of Education Doctorial Fund, (RMB 80K)** 2009-2011.
- **British Council PMII, (RMB 230K)** 2009-2011.
- **Start-up Fund for Returned Overseas Scholar, (RMB 50K)** 2011.06-2014.12.

Teaching

Portfolio Management: *Undergraduate*
Python in Finance: *Undergraduate*
Machine Learning in Finance: *Postgraduate*
AI in Finance: *MBA*
Big Data and Finance: *iMBA*

Computer skills

Advanced: MATLAB, PYTHON, LaTeX
Intermediate: ASP, SQL
Basic: PHP, Java

Languages

Chinese: Mother tongue

English: Fluent