DEXIN PENG

2000 Sept.
dpeng965@connect.hkust-gz.edu.cn
https://dexin-peng.github.io



EDUCATION

Hong Kong University of Science and Technology (Guangzhou) — China
Ph.D. (in progress) — 2023 Fall -
- Primary supervisor: Prof. Xiaoyu WANG
- Co-supervisor: Prof. Chao ZHANG
- Research Areas: Empirical Asset Pricing, Generative Modeling

Central University of Finance and Economics — Beijing, China
Master of Finance — 2021 - 2023
- Supervisor: Prof. Fuwei JIANG
- Thesis: Momentum Strategy Based on "Guba" Investor Sentiment

Central University of Finance and Economics — Beijing, China
Bachelor of Economics — 2017 - 2021
- Thesis: Arbitrage between NASDAQ 100 CFD and US 10-Year Treasury Yield

A+ Courses
- Machine Learning in Finance, 2025
- Empirical Asset Pricing and Quantitative Investment, 2022
- Unstructured Data Collection and Analysis, 2022
- Machine Learning and Pattern Recognition, 2020

RESEARCH

Residual Learning in Empirical Asset Pricing **[arXiv][SSRN]**
Working paper, with Xiaoyu WANG — 2026

OPEN SOURCE PROJECTS

Score-Based Diffusion Models with SDE [GitHub]
PyTorch rewrite of original score-based SDE implementation.

ResnetAssetPricing [GitHub]
Code for *Residual Learning in Empirical Asset Pricing*.

WORK EXPERIENCE

PBC School of Finance | Beijing, China — 2022 Fall - 2023 Fall
- Quantitative Developer
- FOF research, implementation; Server maintainace.

RedCat Investment | Guangzhou, China — 2022 Summer
- Quantitative Developer Intern
- Factors digging; Optimizing repos.

Shandong HeDao Investment | Linyi, China — 2021 Spring
- Quantitative Trader Intern
- T+0 research; NASDAQ 100 CFD arbitrage.

AWARD

- Top 1% in UbiQuant Challenge (ID: bearalpha) — 2022/08

Last Updated November 2026