Lei Huang

Website: Lei Huang's Website
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EDUCATION

The University of Hong Kong Hong Kong, China
Ph.D. in Finance, Advisor: Fangzhou Lu (Primary), Tse-Chun Lin 2020–Current

Renmin University of China Beijing, China
M.S. in Financial Engineering 2017–2020

Renmin University of China Beijing, China
B.S. in Finance and Mathematics 2013–2017

WORKING PAPERS

1. **Lei Huang**, Tse-Chun Lin, Fangzhou Lu. When Early Adopters Learn From the Followers: The Cryptocurrency Return Predictability of GBTC Discount and Premium. *Available at SSRN: https://ssrn.com/abstract=3948407*

RESEARCH INTERESTS

Fintech, Economics Network, Climate Finance

TEACHING

- **Teaching Assistant** at The University of Hong Kong Fall 2021
  ECON6005 Advanced Econometrics
- **Lecturer** at Renmin University of China Fall 2019
  Mathematical Analytical Methods
- **Teaching Assistant** at Renmin University of China Spring 2020
  Risk Management

EXPERIENCE

Derivatives Valuation Center, Ernst & Young Beijing, China
Internship Nov, 2016 –Feb, 2017

Shenzhen Sunfo Capital Management Group Beijing, China
Internship July, 2016 –Aug, 2016

SKILLS

- **Programming:** Python, Stata, R, MATLAB, SAS, Web Crawling
- **Mathematics:** Topology, Functional Analysis, Advanced Probability Theory, Stochastic Calculus
- **Language:** Chinese(Native), English(Fluent)