

Da Huang

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Academic Appointment

Northeastern University
Assistant Professor in Finance

2023 - present

Education

Ph.D. in Finance, *University of Utah*
M.B.A. & M.S. in Finance, *Northeastern University*
B.S. in Economics, *University of Shanghai for Science and Technology*

Research Interests

Passive Investing, Taxation, Microstructure

Working Papers

The Rise of Passive Investing and Active Mutual Fund Skill

ETF Sampling and Index Arbitrage

with Jonathan Brogaard and Davidson Heath

Revise & Resubmit, Journal of Financial and Quantitative Analysis

Asymmetric Risk of Housing Distress from Property Tax Limitations

with Sebastien Bradley and Nathan Seegert

Cybersecurity and Cryptocurrency Returns

with Jeffrey Yang

Work in Progress

Pricing Tax Risk

with Sebastien Bradley and Nathan Seegert

Dissecting Crowd-Trading: Evidence from Active ETFs

with Vasudha Nair

Other Publications and Inactive Working Papers

Non-Standard Errors

Crowd-sourced project led by Albert J. Menkveld and other coordinators

Forthcoming, Journal of Finance

Withdrawal of High-Frequency Traders and Intraday ETF Volatility during the Covid-19 Crisis

with Rajesh Aggarwal

Teaching

Northeastern University

FINA 3303 — Investments

2023 – present

University of Utah

FINAN 3050 — Introduction to Investments

2021

Conference Presentations

2023: IIPF Annual Congress, NTA Annual Conference (scheduled) 2022: UEA NA Meeting, FMA European

2021: AFA Annual Meeting, NTA Annual Conference

2020: FMA Annual Meeting

2019: IEX Academic Conference

The list includes presentations by coauthors.

Service

Referee: Journal of Banking and Finance, Journal of Behavioral and Experimental Finance, Journal of Corporate Finance, Journal of Empirical Finance, Management Science, Managerial Finance