

Da Huang

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Academic Appointment

Northeastern University Assistant Professor of Finance	2023 - present
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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*

Publications

ETF Sampling and Index Arbitrage
with Jonathan Brogaard and Davidson Heath
Journal of Financial and Quantitative Analysis, forthcoming

Working Papers

The Rise of Passive Investing and Active Mutual Fund Skill
Revise & Resubmit, Journal of Financial and Quantitative Analysis

Covariance Risk and the Impact of Property Tax Limitations on Mortgage Distress
with Sebastien Bradley and Nathan Seegert

Technology, Cybersecurity, and Cryptocurrency Returns
with Jeffrey Yang

All Shareholder Votes Are Not Created Equal
with Davidson Heath and Chong Shu

Other Publications and Inactive Working Papers

Non-Standard Errors
Crowd-sourced project with Menkveld et. al.
Journal of Finance, 79: 2339-2390.

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
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Conference Presentations

2025: RCFS Winter Conference*, Drexel Corporate Governance Conference, Future of Financial Information Conference*, SFS Cavalcade North America, ICI summer research workshop, NFA Annual Meeting*, UEA NA Meeting*, FMA Annual Meeting*

2023: Syracuse-Chicago Webinar Series on Property Tax Administration and Design*, IIPF Annual Congress*, UEA NA Meeting*

2022: NTA Annual Meeting*, FMA European, Michigan Tax Invitational*, Lincoln Institute Urban Economics and Public Finance Conference*

2021: AFA Annual Meeting*, NTA Annual Meeting*

2020: FMA Annual Meeting

2019: IEX Academic Conference*

*: coauthor presentation.

Service

Ad Hoc Referee: Journal of Banking and Finance, Journal of Behavioral and Experimental Finance, Journal of Corporate Finance, Journal of Empirical Finance, Management Science, Managerial Finance, Review of Financial Studies

Conference Committee: Northeastern Annual Finance Conference (2024 - present), FMA Annual Meeting (2024), MFA Annual Meeting (2025)