

# EDWIN HU

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## CONTACT

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U.S. Securities and Exchange Commission  
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## INTERESTS

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Market microstructure, financial markets regulation, big data, causal inference.

## EDUCATION

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2010–2016: [Rice University](#)

Ph.D., M.A. [Finance](#). Jones Graduate School of Business.

2006–2010: [University of Washington](#)

B.S. [Applied and Computational Mathematical Sciences](#).

B.S. [Economics](#) *Cum Laude*.

## EXPERIENCE

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June 2016–Present: Financial Economist, S.E.C., Washington, D.C.

[Division of Economic and Risk Analysis](#): Office of Markets - Market Data and Research

My primary role is to study the economic implications of rulemaking on financial markets. I interface with industry experts to stay abreast of market structure issues. I also coordinate with S.R.O.s to acquire and construct regulatory datasets. Finally, I am involved in modernizing the Commission's technology infrastructure through data science and cloud-computing initiatives.

## WORKING PAPERS

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Intentional Access Delays, Market Quality, and Price Discovery: Evidence from IEX Becoming an Exchange

- Presented at U.S. Securities and Exchange Commission (2017)

[Does the PIN Model Mis-Identify Private Information and If So, What are our Alternatives?](#)

*with Jefferson Duarte, and Lance Young*

- **Revise and Resubmit Journal of Financial Economics**
- Presented at Rice University (2015), Texas A&M (2015\*), Multinational Finance Society Conference (MFS, 2015\*) **Best Paper Award**, China International Finance Conference (CICF, 2015\*), Society of Financial Econometrics Conference (SoFiE, 2015\*), Instituto Tecnológico

Autonomo de Mexico Conference (ITAM, 2015\*). American Finance Association Conference (AFA, 2016 Scheduled).

## Credit Be Dammed: The Impact of Banking Deregulation on Economic Growth

*with Elizabeth Berger, Alexander Butler, and Morad Zekhnini*

- Presented at Rice University (2012\*), Financial Management Association Conference (FMA 2013), Securities and Exchange Commission (SEC, 2014\*), Fordham University (2014\*), University of Cincinnati (2014\*), University of Kentucky (2014\*), Yale School of Management (2015\*).

\* Presented by co-author

## WORK IN PROGRESS

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Information Diffusion in Institutional Investor Networks

## PROFESSIONAL ACTIVITIES

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2017:

- Quant Brown Bag co-coordinator (S.E.C. wide)

2016:

- FMA International: program committee
- AFA San Francisco: presenter

2013:

- FMA Chicago: presenter and discussant

## SKILLS

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Data analysis, financial econometrics, high performance scientific computing, parallel computing, data visualization, causal inference.

Python, SAS, STATA, SQL, R, MATLAB, git, Linux.

## CITIZENSHIP

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USA (Born)

## REFERENCES

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Jefferson Duarte (Chair)

Associate Professor of Finance and

Gerald D. Hines Associate Professor of Real Estate Finance

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Alexander W. Butler

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