

EDWIN HU

CONTACT

U.S. Securities and Exchange Commission
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INTERESTS

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

EDUCATION

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

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

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

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

[What Does the Pin Model Identify as Private Information?](#)

with Jefferson Duarte, and Lance Young

- 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

Information Diffusion in Institutional Investor Networks

PROFESSIONAL ACTIVITIES

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

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

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

CITIZENSHIP

USA (Born)

REFERENCES

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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