Edwin Hu

Contact

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Summary

I am a financial economist with extensive experience in analyzing large financial datasets. I am interested in information asymmetry, institutional investors, networks, and causal inference. My research has been presented at several research universities and academic conferences.

Education

Rice University, Jesse H. Jones Graduate School of Business, Houston, TX USA Ph.D, Finance (Expected 2016)

University of Washington, Seattle, WA USA B.S. Applied and Computational Mathematical Sciences

- A joint program between Computer Science and Applied Math.

B.S. Economics *Cum Laude* (2006 - 2010)

- Certificate in Quantitative Managerial Economics and Mathematical Economics.

Research

Information Diffusion in Institutional Investor Networks **Job Market Paper**

Presented at Rice University (2015)

What Does the Pin Model Identify as Private Information? *with Jefferson Duarte, and Lance Young*

Revise and Resubmit at Journal of Finance

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 Technologico 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*

Submitted

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

Skills

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

`Python` (numpy, scipy, pandas, `numba`), `SAS`, `STATA`, `SQL`, `R`, `MATLAB`, `git`, `Linux`.

Experience

Quantitative Investment Strategy Intern, Russell Investments, Summer–Fall 2015 Skills used: `Python` and `SQL`

I designed a `Python` module to faciliate model backtesting. I used `pandas` and `SQLAlchemy` to design an interface with our common data formats—csv, Excel, SQL, and public data APIs.

References

Jefferson Duarte (Chair)
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Citizenship

USA (Born)