

Hyungil “Henry” Kye

CONTACT INFORMATION

Trial Informatics

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EMPLOYMENT

- **Data Product Specialist** Oct. 2022–Present
Trial Informatics | Seoul, South Korea
- **Data Scientist** May 2022–Sept. 2022
Datacrunch Global | Seoul, South Korea
- **Postdoctoral Researcher** Sept. 2021–May 2022
Department of Finance, Aalto University School of Business | Espoo, Finland

EDUCATION

- **Ph.D. in Economics**, Rutgers University, New Brunswick, New Jersey, USA 2015–2021
Dissertation: Essays on U.S. Stock Market Microstructure and Big Data Analytics
Committee: [Bruce Mizrach](#) (Chair), [Roger Klein](#), [Norman R. Swanson](#)
- **Master of Economics**, Soongsil University, Seoul, South Korea 2013–2015
- **Bachelor of Economics**, Soongsil University, Seoul, South Korea 2007–2013
Including 2-year leave for military service at Republic of Korea Navy in 2008–2010

RESEARCH INTERESTS

Data Science, Applied Econometrics, Financial Economics

WORKING PAPERS

- [1] The Off-Exchange Routing Decision (with Bruce Mizrach) [[SSRN](#)]
- [2] NYSE Floor Shutdown and Market Quality into the Close (with Bruce Mizrach) [[PDF](#)]
- [3] Machine Learning from Randomized Experiments: The Case of the Tick Size Pilot Program [[PDF](#)]

SOFTWARE DEVELOPMENT

- **semiBRM**: An R package, built upon **Rcpp** along with OpenMP, that offers an implementation of semiparametric binary response models theorized in [Klein and Spady \(1993\)](#) [[GitHub](#)]

TEACHING EXPERIENCE

- Co-Instructor | Aalto University School of Business Spring 2022
Entrepreneurial Finance (M.Sc.)

- Lecturer | Rutgers University Summer 2019, Summer 2020
Intermediate Microeconomics (B.A.)
- Recitation Instructor | Rutgers University 2016–2021
Econometrics I (Ph.D.)
- Teaching and Teacher Education Program | Soongsil University 2010–2012
Certified Secondary School Teacher of General Sociology in South Korea

HONORS AND AWARDS

- Peter Ash Memorial Scholarship | Rutgers University May 2019
In recognition of outstanding working on dissertation in applied microeconomics
- Alumni Scholarship for International Doctoral Student | Soongsil University 2017–2018
- Sidney I. Simon Research Award (Honorable Mention) | Rutgers University May 2018
In recognition of achievement in writing an excellent 2nd-year research paper
- Sidney Brown Prize in Economics | Rutgers University May 2017
In recognition of outstanding performance in the first two years of the PhD program
- Graduate School Full-Tuition Scholarship | Soongsil University 2013–2015

PRESENTATIONS

- (2021) LongTail Alpha^[3], Discussant, 2021 Winter GSF Workshop
- (2020) Econometrics Seminar, Rutgers University^[3]
- (2019) Cubist Systematic Strategies (Point72's quant arm)^[1]

OTHER INFORMATION

- **Citizenship:** South Korea
- **Languages:** Korean (native), English (fluent)
- **Computer Skills:** R (advanced), Python (advanced), SQL (advanced), Java (intermediate), C/C++ (basic)