Hyungil "Henry" Kye

CONTACT INFORMATION

Trial Informatics
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EMPLOYMENT

- **Digital Product Manager**   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)