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PROFESSIONAL Postdoc 02/2012 – present Berlin, Germany PRACTICAL Institute for Statistics and Econometrics – Research on high-frequency trading and hidden liquidity in equity markets.

Scientific Employee 08/2008 - 01/2012

Humboldt Universität zu Berlin Berlin, Germany

Institute for Statistics and Econometrics

(External) Scientific Employee 02/2008 - 07/2011Deutsche Bank Berlin, Germany

Quantitative Products Laboratory

- Research on econometric models for the limit order book and the order flow.

Consultant 06/2002 - 09/2003 Ruling Consulting Co. Fuzhou, China

- Advising Chinese mainland enterprises on the IPO procedure in the Hong Kong Exchanges.

-Evaluating states investment in the hydro-power industry.

#### EDUCATIONS Doctorate in Econometrics

02/1998 - 02/2012

Humboldt Universität zu Berlin Berlin, Germany

Institute for Statistics and Econometrics

- The econometric analysis on the high frequency order data.

### Master student in Applied Math.

09/2006 - 02/2008

Royal Inst. of Tech. (KTH) Stockholm, Sweden

School of Computer Science and Communication

- Studies in numerical methods and the high-performance computation.

## M.Sc. in Economics

04/2004 - 12/2007

University of Copenhagen Copenhagen, Denmark

Department of Economics

- Studies in financial economics.

## **B.E.** in Computer Applications

09/1996 - 07/1998

Hohai University Nanjing, China

- Studies in software design for industrial management.

# B.M. in Management Engineering

09/1993 - 07/1997

Hohai University Nanjing, China

- Studies in the material management and delivery system.

# COMPUTER SKILLS

Classification	Details	Years
Software Development	LOBSTER http://lobsterdata.com	3
OS	Gentoo/Debian/Redhat Linux	8
Programming	C++, Java	7
Languages	Python, SQL, KDB+	3
C++ Libraries	STL, OpenMP, MPI	1.5
Math Software	Matlab, R	7

# PUBLICATIONS AND RESEARCH

- 1. Hautsch, N. and R. Huang (2012), "The market impact of a limit order", Journal of Economic Dynamics and Control, 36, 501–522.
- 2. Hautsch, N. and R. Huang (2012), "Limit order flow, market impact and optimal order sizes: Evidence from NASDAQ TotalView-ITCH data" in: "Market Microstructure: Confronting Many Viewpoints", F. Abergel, J.-P. Bouchaud, T. Foucault, C. Lehal, M. Rosenbaum (eds.), Wiley Intersciences.
- 3. Hautsch, N. and R. Huang (2012), "On the dark side of the market: Identifying and analyzing hidden order placements" Discussion Paper 2012-4, CRC 649, Humboldt Universität zu Berlin.
- 4. Huang, R. and T. Xiao (2012), "How much can hidden liquidity improve the trading price" Working Paper, Humboldt Universität zu Berlin and Harvard University.
- 5. Huang, R. and T. Polak (2011), "LOBSTER: Limit order book reconstruction system" Working Paper, Humboldt Universität zu Berlin.
- 6. "The impact of public news on the limit order flow", ongoing research with A. Groß-Klußmann (Humboldt Universität zu Berlin).
- 7. "Does the circuit breaker help stabilizing the market", ongoing research with N. Hautsch (Humboldt Universität zu Berlin).
- 8. "Does the hidden liquidity harm the price discovery", ongoing research with H. Zhu (MIT).
- 9. "Reinforcement learning on the optimal trading strategy with limit order books", ongoing research with Y. Sun (Technical University of Berlin).

## TEACHING

- 1. Advanced Econometrics, 2012
- 2. Seminar Econometric Projects, 2010