Dr. Huang, Ruihong

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PROFESSIONAL POSITIONS / PRACTICAL EXPERIENCE	**Postdoc** Humboldt Universität zu Berlin Institute for Statistics and Econometrics *–Research on high-frequency trading and hidden liquidity in equity markets.*	02/2012 – present Berlin, Germany
	(External) Scientific Employee Deutsche Bank Quantitative Products Laboratory *– Research on econometric models for the limit order book and the order flow.*	02/2008 – 07/2011 Berlin, Germany
	Consultant Ruling Consulting Co. *– Advising Chinese mainland enterprises on the IPO procedure in the Hong Kong Exchanges.*	06/2002 – 09/2003 Fuzhou, China
	Investment Analyst Hydro-Power Exploitation Co. *–Evaluating state's investment in the hydro-power industry.*	10/1998 – 05/2002 Quanzhou, China
EDUCATIONS	**Doctorate in Econometrics** Humboldt Universität zu Berlin Institute for Statistics and Econometrics *– The econometric analysis on the high frequency order data. Graduated summa cum laude.*	02/1998 – 02/2012 Berlin, Germany
	Master student in Applied Math. Royal Inst. of Tech. (KTH) School of Computer Science and Communication *– Studies in numerical methods and the high-performance computation.*	09/2006 – 02/2008 Stockholm, Sweden
	M.Sc. in Economics University of Copenhagen Department of Economics *– Studies in financial economics.*	04/2004 – 12/2007 Copenhagen, Denmark
	B.E. in Computer Applications Hohai University *– Studies in software design for industrial management.*	09/1996 – 07/1998 Nanjing, China
	B.M. in Management Engineering Hohai University *– Studies in the material management and delivery system.*	09/1993 – 07/1997 Nanjing, China

COMPUTER
SKILLS

Classification	Details	Years
Software Development	LOBSTER http://lobsterdata.com	3
OS	Gentoo/ Debian/ Arch Linux	8
Programming	C++, Java	8
	Python, Shell script, SQL	4
	KDB+, MPI, OpenMP	2
Math Software	Matlab, R	7

PUBLICATIONS
AND
RESEARCHES

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 University of Berlin.

4. Huang, R. and T. Xiao (2012), "How much can hidden liquidity improve the trading price" Working Paper, Humboldt University of Berlin and Harvard University.

5. Huang, R. and T. Polak (2011), "LOBSTER: Limit order book reconstruction system" Working Paper, Humboldt University of Berlin.

6. "The impact of public news on the limit order flow", Ongoing research with A. Groß-Klußmann (Humboldt University of Berlin).

7. "Does the circuit breaker help stabilizing the market", Ongoing research with N. Hautsch (Humboldt University of 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