

Ruihong Huang

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Experience

(External) Scientific Employee Quantitative Products Laboratory Deutsche Bank	02/2008 – 10/2011 Berlin, Germany
Lecture Instructor Seminar Econometric Project Humboldt Universität zu Berlin	04/2010 – 07/2010 Berlin, Germany
Consultant Ruling Consulting Co.	06/2002 – 09/2003 Fuzhou, China
Investment Analyst Quanzhou Hydro-Power Exploitation Co.	10/1998 – 05/2002 Quanzhou, China

Educations

Ph.D., Econometrics (Graduated <i>Summa Cum Laude</i>) Institute for Statistics and Econometrics, Humboldt University of Berlin,	02/2008 – 02/2012 Berlin, Germany
M.Sc. Candidate, Applied Mathematics School of Computer Science and Communication Royal Inst. of Tech. (KTH)	09/2006 – 02/2008 Stockholm, Sweden
M.Sc., Economics Department of Economics University of Copenhagen	02/2004 – 12/2007 Copenhagen, Denmark
B.E., Computer Applications Hohai University	09/1996 – 07/1998 Nanjing, China
B.M., Management Engineering Hohai University	09/1993 – 07/1997 Nanjing, China

Computer Skills

I am an adept user on Unix-based systems, a proficient programmer in C++, Java, Matlab and R, and an expert in efficient programming with huge data sets. I have developed:

- **LOBSTER:** A limit order book constructor, programmed by Java, for efficiently reconstructing LOBs from TotalView-ITCH. (<http://lobster.wiwi.hu-berlin.de>).
- A Matlab toolbox to download data from KDB+ database based on the Java interface. A similar R package based on the C interface.
- A Matlab toolbox (and an R package) with core functions in C++ to synchronize trading data with order book data and identifying the Buy and Sell.

Publications

“The market impact of a limit order” (with Nikolaus Hautsch), *Journal of Economic Dynamics and Control*, 36, 501-533, 2012.

“Limit order flow, market impact and optimal order sizes: evidence from Nasdaq Totalview-ITCH data” (with Nikolaus Hautsch), in: “*Market Microstructure: Confronting Many Viewpoints – Conference Proceedings*”, F. Abergel, J.-P. Bouchaud, T. Foucault, C. Lehal, M. Rosenbaum (eds.), Wiley Intersciences, 2011.

Working Papers

“On the Dark Side of the Market: Identifying and Analyzing Hidden Order Placements” (with Nikolaus Hautsch), Discussion Paper 2012-14, CRC 649, Humboldt-Universität zu Berlin, 2012.

“LOBSTER: Limit Order Book Reconstruction System” (with Tomas Polak), Working Paper, Humboldt-Universität zu Berlin, 2011.

“Option pricing with exp-Lévy models”, Master thesis, Department of Economics, University of Copenhagen, 2007.

Presentations

- Accepted to TI-SoFiE 2012 Conference, Amsterdam, March 2012.
- Finance & Economics Conference, Frankfurt, July 2011.
- High Frequency Research Training Workshop, Manchester Business School, May 2011.
- Ecole Polytechnique Paris, March 2011.

- BlueCrest Capital Management, Geneva, August 2010.
- Chinese Week and Humboldt-Xiamen Workshop, Berlin, July 2010.
- FERC conference, Warwick Business School, September 2009.

Conferences

- School and Workshop on Market Microstructure, International Center for Theoretical Physics, Trieste, March 2011.
- Conference “Market Microstructure – Confronting Many Viewpoints”, Paris, December 2010.
- Humboldt-Copenhagen conference on “Recent Developments in Financial Econometrics”, Berlin, March 2009.

Research Interests

Econometric models on the order flow and the limit order book

High frequency trading strategies and algorithms