Dr. Huang, Ruihong

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PROFESSIONAL POSITIONS / PRACTICAL EXPERIENCE

Director 07/2020 – present
AES, Credit-Suisse London, UK
– ***Research****: Short term alpha signal.*
– ***Trading Algo****: VWAP strategy with alpha signal enhancement and dynamic posting schedule.*
– ***Others****: Coordinating Market Data, IT and Quant Team on building Alpha signal execution framework.*

Founder & Director 01/2020 – present
Vonde Consulting Ltd. London, UK
– ***Trading Algo****: Efficient back test system for trading strategies using Spark on AWS EMR.*
– ***Others****: River water level prediction by deep learning, using Tensorflow.*

Founder & Head of Development 04/2015 – present
frischdaten UG (LOBSTER) Berlin, Germany
– ***LOBSTER Data Engine****: Developing and maintaining the data engine which constructs NASDAQ order book and order flow from TotalView-ITCH (level III message stream) .*

Vice President 08/2018 – 11/2019
Electronic Trading Equities, Barclays London, UK
– ***Trading Algo****: VWAP enhancement; Hydra enhancement; SOR market impact model.*

Vice President 07/2016 – 08/2018
AES, Credit-Suisse London, UK
– ***Research****: Machine learning for execution strategy selection; FX and Futures volume curve regime detection.*
– ***Trading Algo****: Adaptive VWAP Framework; Guerrilla enhancement and implementation.*
– ***Others****: Strategy advice and customisation for top clients.*

Associate Director 11/2013 – 07/2016
Electronic Trading Equities, UBS London, UK
– ***Research****: Market impact model; Stop-loss order risk model; Optimal Dark IOC strategy; Lit posting strategies.*

Senior Data Analyst 08/2013 – 11/2013
Zalando GmbH Berlin, Germany
– *Data mining.*

Postdoc 02/2012 – 07/2013
Humboldt Universität zu Berlin Berlin, Germany
Institute for Statistics and Econometrics
–Research on high-frequency trading and hidden liquidity in equity markets.

(External) Scientific Employee 02/2008 – 07/2011
Deutsche Bank Berlin, Germany
Quantitative Products Laboratory
– Research on econometric models for the limit order book and the order flow.

EDUCATIONS

Doctorate in Econometrics (*Summa Cum Laude*) 02/2008 – 02/2012
Humboldt Universität zu Berlin Berlin, Germany
Institute for Statistics and Econometrics
– *Econometric analysis on the high frequency order flow and order book 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. Note: Degree not obtained, as the Doctorate program in Germany started at the last semester.*

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.*

PUBLICATIONS

1. Shen, Y. and R. Huang (2014) "Risk-averse reinforcement learning for algorithmic trading", Conference on Computational Intelligence for Financial Engineering & Economics (CIFEr), 2014 IEEE.
2. Hautsch, N. and R. Huang (2012), "The market impact of a limit order", Journal of Economic Dynamics and Control, 36, 501 – 522.
3. 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.
4. 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.
5. Huang, R. and T. Xiao (2012), "How much can hidden liquidity improve the trading price" Working Paper, Humboldt Universität zu Berlin and Harvard University.
6. Huang, R. and T. Polak (2011), "LOBSTER: Limit order book reconstruction system" Working Paper, Humboldt Universität zu Berlin.

PROGRAMMING SKILLS

Project Level: Python, GIT, Matlab, Spark and Linux Tools.
Daily-Use Level: C#, SQL, Scala, Docker, KDB+/q, R, Javascript, Java, C++, OneTick and Amazon AWS (EMR).