Humboldt Universität zu Berlin Institute for Statistics and Econometrics Spandauer Str. 1 10178 Berlin

April 4, 2013

Recruitment Team, Deutsche Börse Group Recruitment / 50016757 60485 Frankfurt

## Application for Data Warehouse Specialist

Dear Recruitment Team:

As an enthusiastic data miner, I am very interested in this position as a data warehouse specialist. During the five-year research on high-frequency order book data, my knowledge on econometrics and skills on programming have been merged to the strong capacity of statistically modelling on financial data. Specially, I am able to quickly retrieve the information from irregular and huge data sets, build suitable statistical models, and estimate them efficiently by using high-performance computation techniques. Personally, I think this capacity is essential for a successful career as a financial data specialist and therefore believe myself a strong qualified candidate for your job opening.

Moreover, as a researcher working on Linux platform for eight years and the main developer of data project, LOBSTER (http://lobsterdata.com), I have acquired many programming skills perfectly fitted to your job requirements. In particular,

- 1. I frequently use shell and Python scripts in my daily research tasks.
- 2. I can proficiently program with C++ and Java, and manage my codes by Git.
- 3. I have practical experience on working with MySQL data base.
- 4. I have deep understanding on math software, such as R and Matlab, and am able to program them with C or Java.
- 5. I can pick up a new programming language in just a few hours.

I welcome the opportunity to visit with you about this position. My CV has been uploaded, per your instructions. Thanks again for your consideration.

Yours Faithfully,

Dr. Huang, Ruihong