Résumé

**Ruihong Huang**

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| CONTACT  INFORMATION | Humboldt Universität zu Berlin  Institute for Statistics and Econometrics  Spandauer Str. 1  10178 Berlin, Germany | Office: +49 30 2093 1459  Mobile: +49 176 4904 9240  ruihong.huang@gmail.com |

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| PROFESSIONAL  POSITIONS/  PRACTICAL  EXPERIENCE | **Scientific Employee**  Humboldt Universität zu Berlin  - *Research on high-frequency trading strategies.* | 08/2011 – present  Berlin, Germany |
| **(External) Scientific Employee**  Quantitative Products Laboratory  Deutsche Bank  - *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**  Quanzhou Hydro-Power Exploitation Co.  *- Evaluating state’s investment in the hydro-power industry.* | 10/1998 – 05/2002  Quanzhou, China |
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| EDUCATION | **Ph.D. in Econometrics** (Graduated *Summa Cum Laude*)  Institute for Statistics and Econometrics  Humboldt Universität zu Berlin  *- The econometric analysis on the high frequency order data.* | 02/2008 – 02 /2012  Berlin, Germany |
|  | **Master student in Applied Mathematics**  School of Computer Science and Communication  Royal Inst. of Tech. (KTH), Sweden  *- Studies in high-performance computation and numerical methods for scientific projects.* | 09/2006 – 02/2008  Stockholm, Sweden |
|  | **M.Sc. in Economics**  Department of Economics  University of Copenhagen  *- 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 |
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| COMPUTER  SKILLS | |  |  |  | | --- | --- | --- | | Classification | Details | Years | | Software  Development | LOBSTER  http://lobster.wiwi.hu-berlin.de | 2 | | Operating  System | Microsoft Windows | 14 | | Linux (Gentoo, Debian, Fedora) | 7 | | Programming  Languages | C++, Java | 7 | | KDB+, SQL ,Python, JSP | 1 | | C++  Library | STL | 4 | | OpenMP, MPI | 1.5 | | Math  Software | Matlab, R | 7 | | BUGS, Q | 1 | | Others | LaTeX | 7 | | UML | 1 | | |
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| PUBLICATIONS  AND ONGOING  RESEARCH | 1. “The market impact of a limit order” (with Nikolaus Hautsch), *Journal of Economic Dynamics and Control*, 36, 501 – 522, 2012. 2. “Limit order flow, market impact and optimal order sizes: Evidence from NASDAQ TotalView-ITCH data” (with Nikolaus Hautsch), in: “*Market Microstructure: Confronting Many Viewpoints*”, F. Abergel, J.-P. Bouchaud, T. Foucault, C. Lehal, M. Rosenbaum (eds.), Wiley Intersciences, 2012 3. “On the dark side of the market: Identifying and analyzing hidden order placements” (with Nikolaus Hautsch), Discussion Paper 2012-4, CRC 649, Humboldt Universität zu Berlin, 2012. 4. “How much can hidden liquidity improve the trading price” (with Xiao Thomas Tong), Working Paper, Humboldt Universität zu Berlin and Harvard University, 2012. 5. “The impact of public news on the limit order flow” (with Axel Groß-Klußmann), Working Paper, Humboldt Universität zu Berlin, 2012. 6. “LOBSTER: Limit order book reconstruction system” (with Tomas Polak), Working Paper, Humboldt Universität zu Berlin, 2011. | |
| OTHER ACTIVITIES | (1) Teaching in Seminar Project Econometrics, 2010  (2) Teaching in Advanced Econometrics, 2012 | |