

Hyungil “Henry” Kye

CONTACT INFORMATION

DanteVision

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EMPLOYMENT

- **Founder and CEO** Jan. 2024 – Present
DanteVision | Seoul, South Korea
- **Head, Digital Product** (since June 2022) / **Digital Product Manager** Oct. 2022 – Dec. 2023
Trial Informatics | Seoul, South Korea
- **Data Scientist** May 2022 – Sept. 2022
Datacrunch Global | Seoul, South Korea
- **Postdoctoral Researcher** Sept. 2021 – May 2022
Department of Finance, Aalto University School of Business | Espoo, Finland

EDUCATION

- **Ph.D. in Economics**, Rutgers University, New Brunswick, New Jersey, USA Oct. 2021
Dissertation: Essays on U.S. Stock Market Microstructure and Big Data Analytics
Committee: [Bruce Mizrach](#) (Chair), [Roger Klein](#), [Norman R. Swanson](#)
- **Master of Economics**, Soongsil University, Seoul, South Korea Aug. 2015
- **Bachelor of Economics**, Soongsil University, Seoul, South Korea Feb. 2013
Included: 2-year leave for military service at Republic of Korea Navy

RESEARCH INTERESTS

Applied Econometrics, Financial Economics

WORKING PAPERS

1. Kye, H. Machine learning from randomized experiments: The case of the Tick Size Pilot Program. Unpublished Working Paper. https://henrykye.com/static/pdf/HKye_tick_size.pdf (2020).
2. Kye, H. & Mizrach, B. The Off Exchange Routing Decision. Unpublished Working Paper. <https://ssrn.com/abstract=3440911> (2019).
3. Kye, H. & Mizrach, B. NYSE Floor Shutdown and Market Quality into the Close. Unpublished Working Paper. https://henrykye.com/static/pdf/HKye_nyse_floor_closure.pdf (2022).

SOFTWARE DEVELOPMENT

- **semiBRM**: An R package, built upon **Rcpp** along with OpenMP, that offers an implementation of semiparametric binary response models theorized in [Klein and Spady \(1993\)](#) [[GitHub](#)]

TEACHING EXPERIENCE

- Co-Instructor | Aalto University School of Business Spring 2022
Entrepreneurial Finance (M.Sc.)
- Lecturer | Rutgers University Summer 2019, Summer 2020
Intermediate Microeconomics (B.A.)
- Recitation Instructor | Rutgers University 2016–2021
Econometrics I (Ph.D.)
- Teaching and Teacher Education Program | Soongsil University 2010–2012
Certified Secondary School Teacher of General Sociology in South Korea

HONORS AND AWARDS

- 2024 Pre-Startup Package | Korea Institute of Startup and Entrepreneurship April 2024
In recognition of entrepreneurial spirit and promising business model
- Peter Ash Memorial Scholarship | Rutgers University May 2019
In recognition of outstanding working on dissertation in applied microeconomics
- Alumni Scholarship for International Doctoral Student | Soongsil University 2017 – 2018
- Sidney I. Simon Research Award (Honorable Mention) | Rutgers University May 2018
In recognition of achievement in writing an excellent 2nd-year research paper
- Sidney Brown Prize in Economics | Rutgers University May 2017
In recognition of outstanding performance in the first two years of the PhD program
- Graduate School Full-Tuition Scholarship | Soongsil University 2013 – 2015

PRESENTATIONS

- (2021) LongTail Alpha^[1]; Discussant, 2021 Winter GSF Workshop
- (2020) Econometrics Seminar, Rutgers University^[1]
- (2019) Cubist Systematic Strategies (Point72's quant arm)^[2]

OTHER INFORMATION

- **Citizenship**: South Korea
- **Languages**: Korean (native), English (fluent)
- **Computer Skills**: R/Shiny (advanced), SQL (advanced), Python (intermediate), Java (intermediate)