Hyungil "Henry" Kye

CONTACT INFORMATION

DanteVision
5-112, 142 Teheran-ro, Gangnam-gu
Seoul 06236, South Korea

🌐 https://henrykye.com
in https://www.linkedin.com/in/henrykye
✉ henry.kye@dantevision.com

EMPLOYMENT

- **Founder and CEO** — Jan. 2024–Present
  DanteVision | Seoul, South Korea

- **Head, Digital Product** — June 2022–Dec. 2023
  Trial Informatics | Seoul, South Korea

- **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 — 2015–2021
  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 — 2013–2015

- **Bachelor of Economics**, Soongsil University, Seoul, South Korea — 2007–2013
  Including 2-year leave for military service at Republic of Korea Navy in 2008–2010

RESEARCH INTERESTS

Data Science, Applied Econometrics, Financial Economics

WORKING PAPERS

1. Kye, H. Machine learning from randomized experiments: The case of the Tick Size Piot Program. Unpublished Working Paper. https://henrykye.com/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 Unpublished Working Paper.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 Unpublished Working Paper.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/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 Program (with Seoul National University) | Ministry of SMEs and Startups   May 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 (advanced), Python (advanced), SQL (advanced), Java (intermediate), C/C++ (basic)