

Da Huang

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Academic Appointment

Northeastern University 2023 - present
Assistant Professor in Finance

Education

Ph.D. in Finance, *University of Utah*
M.B.A. & M.S. in Finance, *Northeastern University*
B.S. in Economics, *University of Shanghai for Science and Technology*

Research Interests

Passive Investing, Mutual Funds, ETFs, Taxation, Microstructure

Working Papers

The Rise of Passive Investing and Active Mutual Fund Skill

ETF Sampling and Index Arbitrage

with Jonathan Brogaard and Davidson Heath

Revise & Resubmit, Journal of Financial and Quantitative Analysis

The Impact of Property Taxation and Tax Limitations on Mortgage Distress: A Decomposition of Risk and Level Effects

with Sebastien Bradley and Nathan Seegert

Cybersecurity and Cryptocurrency Returns

with Jeffrey Yang

Other Publications and Inactive Working Papers

Non-Standard Errors

Crowd-sourced project led by Albert J. Menkveld and other coordinators

Forthcoming, Journal of Finance

Withdrawal of High-Frequency Traders and Intraday ETF Volatility during the Covid-19 Crisis

with Rajesh Aggarwal

Teaching

Northeastern University

FINA 3303 — Investments

2023 – present

University of Utah

Conference Presentations

2023: IIPF Annual Congress*, NTA Annual Conference*

2022: UEA NA Meeting*, FMA European

2021: AFA Annual Meeting*, NTA Annual Conference*

2020: FMA Annual Meeting

2019: IEX Academic Conference*

: coauthor presentation.

Service

Referee: Journal of Banking and Finance, Journal of Behavioral and Experimental Finance, Journal of Corporate Finance, Journal of Empirical Finance, Management Science, Managerial Finance, Review of Financial Studies

Conference Committee: Northeastern Annual Finance Conference (2024 - present), FMA Annual Meeting (2024)