

Alexander Hübbert

Stockholm, Sweden | alexanderhub@hotmail.com | +46 73 542 22 11 | [LinkedIn](#) | [Homepage](#)

PROFILE

PhD candidate in Finance at Stockholm University, defending April 2026. My research on market microstructure and insider trading uses hundreds of gigabytes of tick data and an LSE limit order book I reconstructed. Outside my PhD, I design and backtest equity strategies and publish the results weekly on [LinkedIn](#). Recent work was featured in *The Wall Street Journal*.

EXPERIENCE

Quantitative Researcher (PhD, Finance) Aug 2021 – Apr 2026 (expected)

Stockholm University

- Built Python and R pipelines to process 600+ GB of tick-level data and reconstruct the LSE limit order book.
- Developed trade-classification algorithms matching trades to displayed quotes, showing common liquidity measures overstate trading costs by 7–24%.
- Trained linear, ridge, and lasso models on ~200 million tick-by-tick observations, improving out-of-sample R^2 from 0.06% on daily data to 9% on tick-level data.
- Analyzed venue selection across exchanges and dark markets using combined regulatory and tick-level data, showing how trading urgency and opacity affect execution choices.
- Presented to audiences of 150+ at international conferences; won the Ola Bengtsson Award for best finance PhD paper.

Independent Research

Dec 2025 – Present

[LinkedIn](#)

- Publish data-driven market research focused on systematic equity signals, backtesting, and portfolio construction across global equity markets.
- Featured in *The Wall Street Journal* after publishing an analysis of 4,174 UK stocks showing that deeper drawdowns were associated with weaker 12-month returns versus the broad market.

Author, *An Introduction to the Discount Factor Models*

Mar 2020 – Nov 2020

- Wrote a 147-page guide to DCF valuation while completing my master's degree and working part-time in credit. Listed on [Amazon](#), [Adlibris](#), [Bokus](#), and [Akademibokhandeln](#).

Customer Advisor, Credit

Jan 2020 – Aug 2021

Noba Bank

- Monitored repayment capacity and credit risk across a portfolio of unsecured consumer loans, supporting risk assessment and revised payment plans for at-risk borrowers.

Customer Advisor, Credit

Aug 2019 – Jan 2020

Sergel Kredittjänster

- Handled debt-collection cases end-to-end; consistently achieved top-tier customer evaluations.

EDUCATION

PhD in Finance, Stockholm University

Aug 2021 – Apr 2026 (expected)

Research: Market Microstructure and Insider Trading

MSc in Banking and Finance, Stockholm University

Aug 2019 – Aug 2021

Awards: [Nasdaq/Swedish House of Finance Thesis Award](#), [Skandia Best Thesis Award](#)

BSc in Business and Economics, Luleå University of Technology

Aug 2016 – Aug 2019

SKILLS & INTERESTS

Programming: Python, R, SQL, \LaTeX

Market Data: LSEG Workspace & Tick History, LSEG I/B/E/S, LSE Rebuild Order Book data, PDMR Transactions

Languages: Swedish (native), English (fluent), Italian (conversational)

Interests: Chess (peak rating 1850), long-distance running, skiing