Alexander Hübbert

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EXPERIENCE

Quantitative Researcher, Stockholm University — Aug 2021 – Present

PhD defended April 2026; continuing as postdoctoral researcher

- Built Python and R pipelines to process 700+ 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.
- Worked with regulatory enforcement data on illegal insider trading, identifying what makes market crimes more likely to be detected and prosecuted.
- 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 (self-directed) — Dec 2025 – Present

- Design and backtest systematic equity strategies in Python and R—long-run wealth creation, trend following, mean reversion—and publish weekly results with code on LinkedIn and Blog & Code.
- Published *Buy the Dip*, featured in *The Wall Street Journal*: analyzed 4,174 UK stocks and showed that deeper drawdowns predicted weaker 12-month returns than 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, Noba Bank — Jan 2020 – Aug 2021

- 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, Sergel Kredittjänster — Aug 2019 – Jan 2020

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

WORKING PAPERS

Bias in Execution Cost Measures (with Björn Hagströmer)

From Suspected to Prosecuted: Investigating Insider Trading SSRN

Bright Light, Dark Room: Where Do Corporate Insiders Trade? (with Lars L. Nordén) SSRN

EDUCATION

PhD in Finance, Stockholm University — Aug 2021 – Apr 2026

Dissertation: *Markets in the Dark: Insider Trading and Measurement Bias*

MSc in Banking and Finance, Stockholm University — Aug 2019 – Aug 2021

Thesis (with Jesper Andersson): *Does the tick size regime on systematic internalisers improve market quality?*

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, Regulatory enforcement data (STORs)

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

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