- Field: Insurance risk theory, levy processes, and financial/insurance statistics
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Educational background

1996 - 2004 Hallym University (Doctor of Science - The Department of Statistics)

1992 - 1994 Hallym University (Master of Science - The Department of Statistics)

1988 - 1992 Hallym University (Bachelor of Science - The Department of Statistics)

Major careers

2016 - 2018. 6 Dean of admissions, Hallym University

2015 - 2016 Dean of the Department of Financial Information Statistics

2008 - 2010 Research assistant professor of the Pohang Mathematics Inštitute of Pohang University of Science and Technology

2007 - 2008 Overseas training researcher of the Complexity System Statistics Center, the Department of Computation Statistics, Seoul University

2006 - 2007 The academic subsequent generation development project of the National Research Foundation of Korea

2002 - 2006 Professor of the Department of Information and Statistics, The College of Natural Sciences, Hallym University

Studies & Books

[Research Paper]

1. Kolmogorov distance for the central limit theorems of the Wiener chaos expansion and applications (JOURNAL OF THE KOREAN STATISTICAL SOCIETY, 교신, 2015)

2. Convergence rate of CLT for the estimation of Hurst parameter of fractional Brownian motion (STATISTICS PROBABILITY LETTERS, 교신, 2015)

3. Convergence rate of maximum likelihood estimator of parameter in stochastic partial differential equation (JOURNAL OF THE KOREAN STATISTICAL SOCIETY, 교신, 2015)

4. Non-central limit theorem of the weighted power variations of Gaussian processes (JOURNAL OF THE KOREAN STATISTICAL SOCIETY, 교신, 2014)

5. Comparison of relative efficiency of kernel density estimator with the exponential map (JOURNAL OF THE KOREAN STATISTICAL SOCIETY, 단독, 2013)

6. Geometric structures arising from kernel density estimation on Riemannian manifold (Journal of Multivariate Analysis, 교신, 2013)

7. Asymptotic behavior of the kernel density estimator from a geometric viewpoint (Communications in Statistics-Theory and Methods, 단독, 2012)

8. A mathematical modeling for the lookback option with jump-diffusion using binomial tree method (JOURNAL OF COMPUTATIONAL AND APPLIED MATHEMATICS, 교신, 2011)

9. The central limit theorem for cross-variation related to the standard Brownian sheet and Berry Esseen bounds (Journal of the Korean Statistical Society, 교신, 2011)

10. A note on limiting distribution for jumps of Levy insurance risk model (Journal of the Korean Statistical Society, 단독, 2011)

11. Analytical binomial lookback options with double-exponential jumps (JOURNAL OF THE KOREAN STATISTICAL SOCIETY, 단독, 2009)

12. Differentiation formula in Stratonovich version for fractional Brownian sheet (JOURNAL OF MATHEMATICAL ANALYSIS AND APPLICATIONS, 교신, 2009)

13. Stratonovich Calculus with Respect to Fractional Brownian Sheet (STOCHASTIC ANALYSIS AND APPLICATIONS, 교신, 2009)

14. The Survival Probability of mortality intensity with jump-diffusion (Journal of the Korean Statistical Society, 단독, 2008)

15. Moment and MGF Convergence of Overshoots and Undershoots for Levy Insurance Risk Processes (Advances in Applied Probability, 교신, 2008)

16. Various types of stochastic integrals with respect to fractional Brownian sheet and their applications (JOURNAL OF MATHEMATICAL ANALYSIS AND APPLICATIONS, 교신, 2008)

17. The expansion of mean distance for Brownian motion on Riemannian manifolds (Stochastic Analysis and Applications, 교신, 2004)

18. Mean distance of Brownian motion on a Riemannian manifold (STOCHASTIC PROCESSES AND THEIR APPLICATIONS, 교신, 2002)

19. Estimation of Hurst Parameter in Longitudinal Data with Long Memory (Communications for Statistical Applications and Methods, 교신, 2015)

20. Kolmogorov distance for multivariate normal approximation (한국수학논문집, 교신, 2015)

21. Evaluation of the Efficiency of an Inverse Exponential Kernel Estimator for Spherical Data (Communications for Statistical Applications and Methods, 교신, 2013)

22. 보험위험 확률모형에서의 파산확률 (응용통계연구, 교신, 2011)

23. Computing the Ruin Probability of Levy Insurance Risk Processes in non-Cramer Models (한국통계학회 논문집, 단독, 2010)

24. Parameter Estimation for a Hilbert Space Stochastic Differential Equation II (Journal of the Korean Statistical Society, 교신, 2002)

25. 웨이블릿 해석을 이용한 의료 영상 처리 기술 (정보과학회지, 교신, 1998)

26. Denoising of a positive signal with white Gaussian noise by using Wavelet transform (The journal of Acoustical Society of Korea, 공동, 1998)

27. 푸리에 전개에 기초한 로그밀도추정 (응용통계연구, 공동 1997)

28. A study on Log-Fourier deconvolution The Korean (Communications in Statistics, 공동, 1997)