Jonghwa Park

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Research Interests

Optimal transport, stochastic analysis; applications in mathematical finance and statistics.

Education

Aug 2020 - May 2026	**Ph.D., Mathematics**, Carnegie Mellon University Advisor: Martin Larsson and Johannes Wiesel	Pittsburgh, US
Mar 2018 - Aug 2020	**M.S., Mathematics**, Seoul National University Advisor: Hyungbin Park	Seoul, Korea
Mar 2011 - Feb 2018	**B.A., Economics, B.S., Mathematics**, Seoul National University On leave for military service from May 2013 to Feb 2015	Seoul, Korea

Publications and Preprints

- On a T_1 Transport inequality for the adapted Wasserstein distance
  Electronic Communications in Probability 31, 1-12, 2026 arXiv | journal
- The fast rate of convergence of the smooth adapted Wasserstein distance (with Martin Larsson and Johannes Wiesel)
  Under revision at Annals of Applied probability, 2025 arXiv
- Bounding adapted Wasserstein metrics (with Jose Blanchet, Martin Larsson and Johannes Wiesel)
  Annales de l'Institut Henri Poincaré (B) Probabilités et Statistiques, 2026+ arXiv
- On concentration of the empirical measure for radial transport costs (with Martin Larsson and Johannes Wiesel)
  Stochastic Processes and their Applications 178 (104466), 2024 arXiv | journal
- Pricing and hedging short-maturity Asian options in local volatility models (with Jaehyun Kim and Hyungbin Park)
  pre-PhD research, 2019 arXiv

Presentations

Dec 2025	Financial/Actuarial Mathematics Seminars, University of Michigan
Oct 2025	Eastern Conference on Mathematical Finance, Carnegie Mellon University
Sep 2024	Eastern Conference on Mathematical Finance, University of Toronto
June 2023	SIAM Conference on Financial Mathematics and Engineering, Philadelphia

Teaching Assistant Experience

Courses marked with $*$ include recitations in addition to grading and office hours.

Carnegie Mellon University (MSCF Program)

Fall 2025	Risk Management (46954)	TA

Spring 2025	Financial Products and Markets (46974)	TA*
Fall 2024	Risk Management (46954)	TA
Spring 2024	Stochastic Calculus for Finance II (46945)	TA*
Fall 2023	Advanced Derivative Models (46915)	TA
Fall 2022	Stochastic Calculus for Finance I (46944)	TA*

Carnegie Mellon University (Department of Mathematical Sciences)

Summer 2024	Probability (21325)	TA
Summer 2023	Probability (21325)	TA
Spring 2023	Introduction to Functional Analysis (21640)	Grader
Spring 2022	Continuous Time Finance (21420)	TA
Fall 2021	Discrete Time Finance (21370)	TA
Spring 2021	Principles of Real Analysis II (21356)	Grader
Fall 2020	Principles of Real Analysis I (21355)	Grader

Seoul National University (Department of Mathematical Sciences)

Spring 2020	Stochastic Differential Equations 1	TA
Fall 2019	Introduction to Mathematical Analysis 2	TA
Spring 2019	Financial Mathematics 1	TA
Fall 2018	Engineering Mathematics 2	TA
Spring 2018	Engineering Mathematics 1	TA

Awards and Scholarships

May 2009	23rd Korean Mathematical Olympiad first round, Bronze medal	
Fall 2019	Brain Korea 21+ Research Scholarship	Seoul National University
Fall 2019	Merit-based Scholarship	Seoul National University
Spring 2019	Lecture and Research Scholarship	Seoul National University
2018	Teaching Assistant Scholarship	Seoul National University
Spring 2011	Superior Academic Performance Scholarship	Seoul National University