

# Jonghwa Park

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## Research Interests

Stochastic analysis, optimal transport; applications in mathematical finance and statistics.

## Education

- Aug 2020 – **Ph.D. in Mathematics**, Carnegie Mellon University, USA  
present ○ Advised by Martin Larsson and Johannes Wiesel
- Mar 2018 – **M.S. in Mathematics**, Seoul National University, South Korea  
Aug 2020 ○ Advised by Hyungbin Park
- Mar 2011 – **B.A. in Economics and B.S. in Mathematics**, Seoul National University, South Korea  
Feb 2018 ○ *cum laude*  
○ On leave for military service in South Korea from May 2013 to Feb 2015

## Publications and Preprints

1. **On a  $T_1$  Transport inequality for the adapted Wasserstein distance**, *under revision*, 2025, [arXiv](#)
2. **The fast rate of convergence of the smooth adapted Wasserstein distance** (with Martin Larsson and Johannes Wiesel), *submitted*, 2025, [arXiv](#)
3. **Bounding adapted Wasserstein metrics** (with Jose Blanchet, Martin Larsson and Johannes Wiesel), *under revision*, 2024, [arXiv](#)
4. **On concentration of the empirical measure for radial transport costs** (with Martin Larsson and Johannes Wiesel), *Stochastic Processes and their Applications* 178 (104466), 2024, [journal](#)|[arXiv](#)  
[Work conducted before entering Ph.D. program]
5. **Pricing and hedging short-maturity Asian options in local volatility models** (with Jaehyun Kim and Hyungbin Park), 2019, [arXiv](#)

## Selected Presentations

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

## 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*
<b>Carnegie Mellon University (Department of Mathematical Sciences)</b>		
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
<b>Seoul National University (Department of Mathematical Sciences)</b>		
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

## Miscellaneous

Languages	English (fluent), Korean (native)
Programming	Python, L <sup>A</sup> T <sub>E</sub> X, MATLAB
Citizenship	Republic of Korea