

HYEONJU KIM

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CURRENT POSITION

Postdoctoral Fellow, September 2016 – Present
University of Tennessee Health Science Center (UTHSC), Memphis, TN

EDUCATION

Ph.D. in Statistics (Minor in Finance), May 2015

Dissertation: *Probabilities of Ruin in Economics and Insurance under Light- and Heavy-Tailed Distributions.*
University of Arizona, Tucson, AZ
Adviser: Dr. Rabi N. Bhattacharya

M.S. in Applied Mathematics, December 2007

University of New Mexico, Albuquerque, NM
Thesis: *Pricing the European Call Option by the Explicit Finite Difference Method.*
Adviser: Dr. Stanly Steinberg

B.S. in Mathematics, February 2003

Dong-A University, Busan, Korea

PUBLICATION

1. R. N. Bhattacharya, H. Kim, and M. Majumdar. Sustainability in the stochastic Ramsey model. *Journal of Quantitative Economics*, 13(2):169-184, 2015.
2. X. Hu, H. Kim, G. Farage, P. Prins, R. W. Williams, K. W. Broman, and S. Sen. Real time genome scan using GPU. Manuscript in progress to submit for publication in spring 2020.
(<https://bitbucket.org/Xiaoqi-hu/lm-gpu>)
3. H. Kim and S. Sen. Flexible multivariate linear mixed models for structured multiple traits. Preprint to submit for publication in spring 2020 (DOI: 10.1101/2020.03.27.012690)

HONORS AND AWARDS

Travel Award, Rutgers Equilibrium Theory Summer School and Workshop, June 10-13, 2019.
Travel Award, Workshop on Risk Measurement and Regulatory Issues in Business, September 11-14, 2017.
Travel Award, Institute of Mathematical Statistics (IMS) New Researchers Conference, July 27-29, 2017.
Diversity Scholarship, JuliaCon 2017, June 20-24, 2017.
Travel Award, 47th John H. Barrett Memorial Lectures, May 1-3, 2017.
Workshop Scholarship, Jackson Laboratory, October 16-22, 2016.
Thesis/Dissertation Tuition Scholarship, University of Arizona, January 2015.
Graduate College Dean's Tuition Award, University of Arizona, August 2011, August 2012, 2013 – 2014.
Graduate College Fellowship, University of Arizona, August 2011, August 2012, January 2015.
Research Assistantship, University of Arizona, 2009 - 2011, January - July 2012, 2013 – 2014.
Teaching Assistantship, University of New Mexico, 2005 – 2007.
Kappa Mu Epsilon (Mathematics Honor Society), New Mexico Alpha Chapter, 2006 – Present.

RESEARCH EXPERIENCE

Postdoctoral Fellow

September 2016 – Present

Biostatistics, Department of Preventive Medicine, UTHSC, Memphis, TN

Supervisor: Dr. Saunak Sen

- Curve-valued Diversity Outbred /Heterogeneous Stock (DO/HS) Mouse Data Analysis: Collaborate with quantitative biologists at Jackson Laboratory. Calculate genotype, allele probabilities using R-qt12 library, generate corresponding csv files, and write Julia code for large-sized files by parallelization. Analyze multivariate longitudinal traits to detect genetic associations by adjusting the current algorithm to functional data analysis scheme in Advanced Computing Facility (ACF).
- Systems Analytics and Modeling (SAM) Project National Institute on Drug Abuse (NIDA) P30 Center: Develop a fast algorithm for Quantitative Trait Loci (QTL) analysis to detect genetic associations with phenotypes under a multivariate linear mixed model in which lines (or individuals) among high-dimensional environments are correlated. Methods employed are the Expectation Conditional Maximization (ECM) embedded in Speed restarting Nesterov's accelerated gradient method using Julia.
- Implement extensive simulations to rigorously test the model and its algorithm, optimize code to improve performance time and memory allocation, and apply to structured, or time-valued high-dimensional plant and mouse data, etc. on JupyterLab or REPL.
- Develop a Julia software package (CPU version) for QTL analysis containing 1D, 2D and multiple genome scans, permutation test, stepwise model selection approach (forward selection and backward elimination) for finalizing multiple QTL, visualization and relevant utility functions, etc.
- Service statistical consultations for medical researchers in the Biostats, Epidemiology, and Research Design (BERD) clinic, supervise a master-level staff statistician to write a scope of work and to complete analyses in a timely manner.
- Translate SAS-code to R-code for survival analysis class and generate R-markdown tutorials to help students improve coding skills.
- Interventions Testing Program (ITP) Aging Project: Collaborated with Biologists in the Department of Genetics, Genomics and Informatics at the UTHSC. Conducted ITP data analysis for identifying polymorphic alleles from GeneSeek data for 2400 genotyped mice predicting lifespan in a four-way cross using R/qlt package. Generated automated functions for data cleaning in R, prepared automated technical reports using R markdown in a timely manner, kept reports by version control, and presented the findings for biologists.

Graduate Research Assistant

January 2012 - May 2015

Department of Mathematics, University of Arizona, Tucson, AZ

Supervisor: Dr. Rabi N. Bhattacharya

- Conducted theoretical and empirical research on ruin problems in economics and the general renewal model of insurance (the Sparre Andersen model) under light- and heavy-tailed distributions in finite and infinite time horizons.
- Developed a new method of piecing together in an optimal manner estimates of an intractable survival probability in the economic model (the stochastic Ramsey model) by using multiple Chebyshev inequalities in order to provide conservative lower estimates of the survival probability in both finite and infinite time horizons.
- Compared the estimates with the true survival distribution by Monte Carlo simulations in R.
- Computed finite and infinite time horizon ruin probabilities under the Cramér–Lundberg model of insurance by Monte Carlo simulations using R to check the validity of using the asymptotic theory for moderate initial assets.

Graduate Research Assistant

August 2010 - May 2011

Department of Mathematics, University of Arizona, Tucson, AZ

Supervisor: Dr. Daniel Madden

- Collaborated with 3 mathematicians in designing mathematics problem sets used for final projects targeted for middle school mathematics teachers with elementary certification pursuing master's degrees in Middle School Mathematics Teaching Leadership in the program of Arizona Teacher Initiative funded by a 5-year, \$4.8M National Science Foundation Math and Science Partnership grant.
- Collected data sets from open databases, identified sources of information applicable to developing mathematics questions, and synthesized relevant data sets for data analysis.
- Analyzed the processed data using appropriate graphing and statistical techniques and tested the statistical validity of candidate questions in Excel or R.
- Discussed the findings for further refinements of the problem sets in regular group meetings.

Graduate Research Associate

August 2009 - May 2010

Statistics Consulting Laboratory, BIO5 Institute, University of Arizona, Tucson, AZ

Supervisor: Dr. Dean Billheimer

- Developed an R statistical software package for data cleansing using mid-sized data in order to facilitate data analysis.
- Conducted statistical analysis using appropriate graphing, statistical techniques and testing procedures in R for client needs.
- Prepared automated technical reports on results for non-quantitative clients with R Sweave integrated into LaTeX documents in a timely manner.

TEACHING EXPERIENCE

Mentoring

Biostatistics, Department of Preventive Medicine, UTHSC, Memphis, TN

- Teach a scientific programmer (MS. Xiaoqi Hu) statistical models, animal data structure to write Julia code for univariate genome scan for large-scale mouse data, permutation test in GPU and to build up an interface between GeneNetwork (a combined database and open-source bioinformatics data analysis software for systems genetics) and Julia, R (Spring 2018 – Present).
- Helped a staff statistician (MS. Jiajing Wang) understand theoretical statistics and probability for PhD research and advised R-code for debugging for an hour per week (Spring 2017).

Teaching Assistant

August 2014 – December 2014

University of Arizona, Department of Mathematics, Tucson, AZ

- Taught College Algebra (Math 112, 1 section, 3 hrs. /wk.) to 30 undergraduates.
- Prepared lectures, designed midterm and final questions, held office hours and tutoring table on a weekly basis, graded homework, and attended a weekly TA training seminar.
- Developed different teaching skills to explain abstract concepts concretely, motivated students to do group discussions for engagement in class and responded appropriately to students' feedback for improving teaching performance in class.

Graduate Associate

January 2014 - May 2014

University of Arizona, Department of Marketing, Tucson, AZ

Supervisor: Dr. Shshila Umashankar

- Taught and tutored Analytical Methods for Business in laboratory sessions (BNAD 277, 7 labs, 10 hrs. /wk.) to 25-40 undergraduates/lab.
- Provided graders with solutions of homework and specific instructions on homework grading, prepared midterms and a final exam, and monitored a large class during the exams.

Teaching Assistant

August 2005 - May 2007

University of New Mexico, Department of Mathematics and Statistics, Albuquerque, NM

- Taught College Algebra (Math 121, 1 section, 3 hrs. /wk.), Elements of Calculus I (Math 180, 1 section, 3 hrs. /wk.), and Calculus I recitation classes (Math 162, 2 sections, 3 hrs. /wk.) to 30-35 undergraduates.
- Prepared lectures, weekly quizzes, and midterms held office hours, and weekly Algebra Table or Calculus Tutoring Table, graded homework, quizzes and exams, and attended weekly TA training seminars.
- Graded Linear Algebra with Applications (Math 314, 3 sections, 20 hrs. /wk.).

CONFERENCES/WORKSHOPS PRESENTED/ATTENDED

- Contributed talk: “A General Multivariate Linear Mixed Model for Detecting Gene by Environment Interactions”, Joint Statistical Meetings 2019, Denver, CO, July 27-August 1, 2019.
- Rutgers Equilibrium Theory Summer School and Workshop, Rutgers University, New Brunswick, NJ, June 10-13, 2019.
- Poster: “Multivariate Linear Mixed Models for Detecting GxE”, 16th Annual Meeting of Complex Trait Community in collaboration with the Rat Genomics Community (CTC-RG2018), University of Glasgow, Glasgow, UK, June 20-22, 2018.
- Invited talk: “Multivariate Linear Mixed Models for Detecting GxE”, International Chinese Statistical Association (ICSA) 2018 Applied Statistics Symposium, New Brunswick, NJ, June 14-17, 2018.
- Poster: “A Multivariate Linear Mixed Model for Detecting GxE”, Population, Evolutionary and Quantitative Genetics Conference, Madison, WI, May 13-16, 2018.
- Poster: “Sustainability in the Stochastic Ramsey Model”, Workshop on Risk Measurement and Regulatory Issues in Business, Centre de Recherche Mathématiques (CRM), Université de Montréal, Montréal, QC, Canada, September 11-14, 2017.
- Poster: “Sustainability in the Stochastic Ramsey Model”, Workshop on Environmental Risk Modeling and Extreme Events, Centre de Recherche Mathématiques (CRM), Université de Montréal, Montréal, QC, Canada, August 28-31, 2017.
- Poster: “QTL analysis for GxE using a matrix-variate linear mixed model”, Institute of Mathematical Statistics (IMS) New Researchers Conference, Johns Hopkins University, Baltimore, MD, July 27-29, 2017.
- JuliaCon 2017, University of California, Berkeley, CA, June 20-24, 2017.
- 15th Annual Meeting of the Complex Trait Community in collaboration with the Rat Genomics Community (CTC-RG2017), FedEx Institute of Technology, Memphis, TN, June 13-17, 2017.
- 47th John H. Barrett Memorial Lectures, University of Tennessee, Knoxville, TN, May 1-3, 2017.
- Workshop on the Interface of Statistics and Optimization (WISO), Duke University, Durham, NC, February 8-10, 2017.
- Workshop: Short Course on Systems Genetics, Jackson Laboratory, Bar Harbor, ME, October 16-22, 2016.
- News and Finance Conference: How the Media Affects Markets organized by the Program for Financial Studies, Columbia Business School, New York, NY, March 11, 2016.
- Allied Social Science Associations (ASSA) 2016 Annual Meetings, San Francisco, CA, January 3-5, 2016.
- SQA Half Day Conference: Insights for Investors in 2015, New York, NY, November 11, 2015.

PROFESSIONAL ASSOCIATIONS

American Statistics Association (ASA)	2010 - Present
Society for Industrial and Applied Mathematics (SIAM)	2014 - Present
Institute of Mathematical Statistics (IMS)	2015 - Present
International Association for Quantitative Finance (IAQF)	2015 - Present

American Economic Association (AEA)	2015 - Present
Association for Women in Mathematics (AWM)	2018 - Present
Genetics Society of America (GSA)	2018 - Present
American Risk and Insurance Association (ARIA)	2015 - 2017
Society of Quantitative Analysts (SQA)	2015 - 2017

SKILLS

- **Statistics & Applied Mathematics:** Stochastic Process/Modeling, Stochastic Differential Equation, Linear Mixed Models, Optimization, Survival Analysis, Machine Learning, General Linear Models, Theoretical/Computational Statistics, Extreme Value Theory, Econometric Modeling.
- **Finance:** Dynamic Asset Pricing Theory, Fixed Income: Markets, Instruments & Strategies, Interest Rate Models, Advanced Risk Management & Derivatives.
- **Technical:** Julia, R, Octave, MATLAB, SAS, LaTeX, Markdown, Sweave, MS Office, Mercurial.

LANGUAGES

Native in Korean. Professional working proficiency in English.

REFERENCES

Furnished upon request