

JIWON JUNG

(she/her/hers)

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RESEARCH INTERESTS

Data-driven methods in quantitative finance, insurance, and industry: market microstructure, high-frequency data, lead-lag trading strategy and health transition modeling

EDUCATION

Ph.D. in Statistics, Purdue University 2021 - 2024

— Thesis: Dynamics of Modern Financial Markets: Data-Driven Approaches

— (Co-)Advisor: Prof. Kiseop Lee and Prof. Mengyi Xu

M.S. in Statistics, Seoul National University 2017 - 2019

— Thesis: Statistically Principled Crowdsourcing Method for Sports Highlight Selection

— Advisor: Prof. Joong-ho Won

B.S. in Statistics and B.A. in Economics, Seoul National University 2013 - 2017

PROFESSIONAL EXPERIENCE

Purdue University Spring 2025 - Present

Visiting Assistant Professor — Main & Indianapolis Campuses

VivityAI 2022 - 2024

Data Analyst — Seoul, Korea (remote)

Develop AI predictive models to improve the quality of smart factory manufacturing system of Shilla corporation (academia-industry collaboration) —Supervisor: Prof. Kiseop Lee

Asan Medical Center 2019 - 2020

Research Assistant — Seoul, Korea

Proposed efficient deep learning algorithms for classification and segmentation tasks in pathology image analysis —Supervisor: Prof. Chan-sik Park and Prof. Jin Roh

LG CNS Winter 2018

Smart Factory Intern — Seoul, Korea

Analyzed LG Innotek battery production data to address a defect identification problem under class imbalance during Smart IT internship in AI&Big Data department.

PUBLICATIONS

1. **Jung, J.** and Lee, K. (2024). Attention-Based Reading, Highlighting, and Forecasting of the Limit Order Book. *Submitted to Quantitative Finance*. Preprint available at arXiv:2409.02277.
2. **Jung, J.**, Leung, T., and Lee, K. (2024). Threshold Overnight Comovement Analysis of Intraday and Overnight Returns. *Submitted to Investment Analyst Journal*. Preprint available at SSRN:4946188.

3. **Jung, J.**, Lee, K., and Xu, M. (2024). Modeling Multi-State Health Transitions with Self-Exciting Processes. *Submitted to North American Actuarial Journal*. Preprint available at SSRN:4679916.
4. Ho, D. J., Chui, M. H., Vanderbilt, C. M., **Jung, J.**, Robson, M. E., Park, C. S., and Fuchs, T. J. (2023). Deep Interactive Learning-based ovarian cancer segmentation of H&E-stained whole slide images to study morphological patterns of BRCA mutation. *Journal of Pathology Informatics* 14, 100160.
5. **Jung, J.**, Ha, S., Son, W., Lee, J., and Won, J. H. (2022). SportLight: statistically principled crowdsourcing method for sports highlight selection. *Journal of the Korean Statistical Society*, 51 (1), 127-148
6. Shin, S. J., You, S. C., Jeon, H., **Jung, J. W.**, An, M. H., Park, R. W., and Roh, J. (2021). Style transfer strategy for developing a generalizable deep learning application in digital pathology. *Computer Methods and Programs in Biomedicine*, 198, 105815.
7. Kim, S. W., Roh, J., **Jung, J.**, Pak, H. K., Lee, A. N., Park, Y. S., and Park, C. S. (2020). Immune checkpoint molecule V-set Ig domain-containing 4 (VSIG4) expression is associated with poor prognosis in advanced gastric cancer patients. *The Journal of Immunology*, 204, 243.4-243.4
8. Roh, J., **Jung, J.**, Lee, Y., Kim, S. W., Pak, H. K., Lee, A., and Park, C. S. (2020). Risk Stratification Using multivariable fractional polynomials in diffuse large B-cell lymphoma. *Frontiers in oncology*, 10, 329.

AWARDS & HONORS

Academic Honors

Department nomination of IBM PhD Fellowship Awards (pending)	August 2024
Outstanding Teaching Award for Teaching Assistant, Purdue University	April 2024
Recognition Award for Efficiency Improvements, Purdue University	April 2024
4th place, Graduate Student Presentation Award, Korean Statistical Society	July 2022
Graduate Student Instructor scholarship, Seoul National University	Fall 2018
Academic Scholarship for Excellent Students	Fall 2013-Spring 2014, Fall 2018

Travel Grants

JSM 2024 by American Statistical Association (ASA)	August 2024
CEPAR 2023	July 2023
Society for Industrial and Applied Mathematics (SIAM)	June 2023
Graduate Women in Science Program, Purdue University	Fall 2022
Emily and Paul Kidwell Graduate Student Excellent Award, Purdue University	Spring 2022

TEACHING & ADVISING

Instructor

Statistics Dept., Purdue University	
— STAT 301: Elementary Statistical Methods	Spring 2023 - Present

Teaching Assistant

Statistics Dept., Purdue University	
— STAT 303: Probability & Statistics for Business	Fall 2021 - Spring 2022

— STAT 511: Statistical Methods	Spring 2021
— STAT 512: Applied Regression Analysis	Spring 2021
College of Liberal Studies Dept., Seoul National University	
—Selected Topics Seminar 2: Information Theory	Fall 2018
—Selected Topics Seminar 1: Knowledge	Spring 2017
Statistics Dept., Seoul National University	
— Statistics	Fall 2017
— Science Camp for High school Students in College of Natural Science	Summer 2017
— Big Data Special Course using R	Jan. 2016

PROFESSIONAL ACTIVITIES

Session Organizer

Co-organized an invited session “Data-Driven Methods in Financial Markets”
at JSM 2024, Portland, Oregon August 2024

CONFERENCE PRESENTATIONS

1. **Jung, J.**, Lee, K. (2024). Attention-Based Reading, Highlighting, and Forecasting of the Limit Order Book. *Invited talk at Joint Statistical Meetings 2024*, Portland, OR, U.S.
2. **Jung, J.**, Lee, K., and Xu, M. (2024). Modeling Multi-state Health Transitions with a Self Exciting Process. *Invited talk at American Mathematical Society (AMS) Sectional Meeting*, UMW, Milwaukee, WI, U.S.
3. **Jung, J.**, Lee, K., and Xu, M. (2023). Modeling Multi-state Health Transitions with Hawkes Processes. *Invited talk at INFORMS 2023*, Phoenix, AZ, U.S.
4. **Jung, J.**, Lee, K., and Xu, M. (2023). Modeling Multi-state Health Transitions with Hawkes Processes. *CEPAR International Conference*, UNSW, Sydney, Australia
5. **Jung, J.** and Lee, K. (2023). Attention-Based Reading, Highlighting, and Forecasting of the Limit Order Book. *Invited talk at SIAM Financial Mathematics and Engineering 2023*, DoubleTree by Hilton Philadelphia Center City, Philadelphia, PA, U.S.
6. **Jung, J.**, Leung, T., and Lee, K. (2023). A Lead-lag Analysis of Intraday and Overnight Returns. *Invited talk at American Mathematical Society (AMS) Sectional Meeting*, Georgia Institute of Technology, Atlanta, GA, U.S.
7. **Jung, J.**, Lee, K., and Xu, M. (2022). Modeling Functional Disability with Hawkes Process. *Actuarial Research Conference*, Urbana, IL.
8. **Jung, J.**, Roh, J., and Park, C. S. (2021). Abstract PO-079: Fused LASSO application for gastric cancer image segmentation. *Clinical Cancer Research*, 27, PO-079. *American Association of Cancer Research*, virtual.

TECHNICAL SKILLS & LANGUAGES

Programming languages: Python, R, MATLAB (proficient); Julia, C/C++, JAVA (intermediate)
Statistical analysis tools: Excel, SPSS (proficient); SAS (intermediate)
Languages: English (fluent); Korean (native)