

# JIWON JUNG

(she/her/hers)

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## RESEARCH INTERESTS

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

## EDUCATION

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**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

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### Academic Appointments

University of Washington, Seattle — Acting Instructor (*Postdoc*) Fall 2025 - Present  
Purdue University — Visiting Assistant Professor Spring - Summer 2025

### Research & Industry Experience

VivifyAI — Smart Factory Data Analyst (remote) 2022 - 2024  
Asan Medical Center — Cancer Center Research Assistant (Seoul, Korea) 2019 - 2020  
LG CNS — Smart Factory Winter Intern (Seoul, Korea) 2018

## AWARDS & HONORS

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### Academic Honors

I.W. Burr Award for excellence in dissertation research and results, Purdue University 2025  
Outstanding Teaching Award for Teaching Assistant, Purdue University 2024  
Recognition Award for Efficiency Improvements, Purdue University 2024  
Graduate Student Instructor scholarship, Seoul National University 2018  
Academic Scholarship for Excellent Students 2013-2014, 2018

## PUBLICATIONS

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1. **Jung, J.**, Leung, T., and Lee, K. (2025). Threshold Overnight Comovement Analysis of Intraday and Overnight Returns. *Investment Analysts Journal* (*Accepted*).
2. **Jung, J.** and Lee, K. (2025). Attention-based reading, highlighting, and forecasting of the limit order book. *Quantitative Finance*, 25 (7). [**Feature Article**]
3. **Jung, J.**, Lee, K., and Xu, M. (2025). Modeling Multistate Health Transitions with a Most-Recent-Event Hawkes Process. *North American Actuarial Journal*, 1-22.

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.

## CONFERENCE PRESENTATIONS

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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.

## TEACHING & ADVISING

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### Instructor

Statistics Dept., Purdue University  
 — STAT 517: Statistical Inference Summer 2025  
 — STAT 301: Elementary Statistical Methods Spring 2023 - Spring 2025

### 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

## LEADERSHIP, SERVICE, AND PROFESSIONAL DEVELOPMENT

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### Mentoring & Service

Mentored Purdue Undergraduate Research Conference (Mentee: Yang Lyu) Spring 2025  
 Served as a judge evaluating undergraduate research presentations Spring 2025

### Session Organizer

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

### Travel Grants

George Casella Travel Award & ASA Travel Fund for JSM 2024 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

## TECHNICAL SKILLS & LANGUAGES

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