Jimyeong Kim

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Research Interests

My research interests are in optimization theory and its applications, with a focus on the convergence theory of decentralized optimization applied to robotics control. Additionally, I am interested in mathematical analysis of algorithms in reinforcement learning.

Education

Feb. 2024 Ph.D. in Mathematics, Sungkyunkwan University, Suwon, Republic of Korea

Thesis title: Convergence Results for the Decentralized Gradient Descent and the Gradient-push with Event-triggered Communication (Advisor: **Woocheol Choi**)

Aug. 2018 B.S in Mathematics, Sungkyunkwan University, Suwon, Republic of Korea

Research Papers

Optimization Theory and its Applications

Gradient-push algorithm for distributed optimization with event-triggered communications, IEEE Access, vol 11, pp. 517-534, with Woocheol Choi

An Adaptive Dual-level Reinforcement Learning Approach for Optimal Trade Execution, arXiv:2307.10649, submitted, with Soohan Kim, Hong Kee Sul, Youngjoon Hong

On the convergence analysis of the decentralized projected gradient descent, arXiv:2303.08412, submitted to SIAM J. Optim under major revision, with Woocheol Choi

On the convergence of decentralized gradient descent with diminishing stepsize, revisited, arXiv:2203.09079, submitted, with Woocheol Choi

PDE

Quantum revivals and fractality for the Schrödinger equation, arXiv:2105.12510, submitted to Rep. Math. Phys under minor revision, with Gunwoo Cho, Seongyeon Kim, Yehyun Kwon, Ihyeok Seo

On the radius of spatial analyticity for the Klein-Gordon-Schrö dinger system, J. Differential Equations. 321, pp. 449-474

- Lower bounds on the radius of spatial analyticity for the Kawahara equation, Anal. Math. Phys. 11 (1) 28, with Jaeseop Ahn, Ihyeok Seo
- On the radius of spatial analyticity for defocusing nonlinear Schrödinger equations, Discrete Contin. Dyn. Syst. 40 (1), pp. 423-439, with Jaeseop Ahn, Ihyeok Seo

Research Projects

2022 **Optimal Trade Execution for VWAP Trading Based on Deep Learning Strategy**, Funded by SK C&C and KB Securities

Talks

Jan. 2024 East Asian Core Doctoral Forum on Mathematics 2024, Fudan University, Shanghai, China

Talks (continued)

Aug. 2023	10th International Congress on Industrial and Applied Mathematics, Waseda University,
	Tokyo, Japan
Nov. 2022	KSIAM 2022 Annual Meeting, Jeju SONO Calm, Jeju, Republic of Korea
Aug. 2019	7th East Asian Conference in Harmonic Analysis and Applications, Chung-Ang University,
	Seoul, Republic of Korea

Programming Skills

Python, Matlab

Honors and Awards

2023	BK21 Focused Research Scholarship, Sungkyunkwan University
2022	BK21 Innovative Research Scholarship, Sungkyunkwan University
	BK21 Encouragement Scholarship, Sungkyunkwan University
2021	BK21 Focused Research Scholarship, Sungkyunkwan University
2015	A bronze prize, Korean College Students Mathematical Competition, Korea Math Society