

# STEVEN UN

Curriculum Vitae  
February 21, 2024

Department of Mathematics  
The University of Iowa  
14 MacLean Hall  
Iowa City, IA 52242-1419  
United States

172 Hawkeye Court  
Apartment 111  
Iowa City, IA 52246  
United States

Email: steven-un@uiowa.edu  
Phone: 973-629-2970

## EDUCATION

2025 Ph.D. Mathematics (Expected 2025)  
Department of Mathematics, The University of Iowa  
Thesis Advisor: Palle Jorgensen

2023 M.S. Mathematics  
Department of Mathematics, The University of Iowa

2019 B.A. Mathematics  
Department of Mathematics, Rutgers University- New Brunswick

## RESEARCH AREA

- Stochastic Calculus, Optimal Stopping Problems, Stochastic Control Theory
- Parabolic Partial Differential Equations
- Mathematical Finance (Derivatives Pricing Theory)
- Backward SDEs for uncertainty quantification in stochastic neural networks

## WORKING PAPERS

2024 American Double-Stochastic Barrier Put Options Under Uncertain Volatility Model

## CONFERENCE ACTIVITY

2022 Iowa PDE Conference Oct. 22  
Department of Mathematics, The University of Iowa

## DEPARTMENTAL TALKS

2023 Stochastic Representation of the Solution to the Cauchy Problem May 3  
2021 Stokes' Theorem Without Manifolds Oct. 26

## TEACHING EXPERIENCE

Graduate Teaching Assistant

Department of Mathematics, The University of Iowa

- Elementary Real Analysis Spring 2024
- College Algebra (Instructor of Record) Fall 2023
- Introduction to Financial Mathematics (Stochastic Finance) Fall 2023