

# MIHYUN KIM

Department of Statistics  
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## EDUCATION

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<b>Colorado State University</b> , Fort Collins, CO	2021(expected)
Dissertation: Extreme value theory for functional and internet anomaly data	
PhD, Statistics	
Advisor: Piotr Kokoszka	
<b>Yonsei University</b> , Seoul, S. Korea	2012
Masters of Mathematics	
<b>Yonsei University</b> , Seoul, S. Korea	2009
Bachelor of Mathematics, Civil engineering	

## RESEARCH INTEREST

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Heavy tail analysis, functional data analysis, time series, statistical machine learning.

## PUBLICATIONS

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### *Published*

**Kim, M.**, Kokoszka, P. (2020). Consistency of the Hill estimator for time series observed with measurement errors. *Journal of Time Series Analysis*, **41**, 421–435.  
**Kim, M.**, Kokoszka, P. (2019). Hill estimator of projections of functional data on principal components. *Statistics*, **53**, 699–720.

### *Under review*

**Kim, M.**, Kokoszka, P. (2021+). Hill-type estimators applied to error contaminated data: large sample normality and confidence intervals. *submitted*.  
**Kim, M.**, Kokoszka, P. (2021+). Extremal dependence measure for functional data. *submitted*.  
Nigg C., Nigg C., **Kim M.**, Sharp J., Burg X., Cunningham-Sabo, L. (2021+). Evaluating the Association of Epoch-Length with Meeting Physical Activity Guidelines in Children. *submitted*.

## *In preparation*

Examination of physical activity outcomes for Northern Colorado fourth graders participating in the Fuel for Fun intervention. *In preparation.*

## PRESENTATIONS

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### *Contributed*

- "Extremal dependence measure for functional data". *Joint Statistical Meetings*, virtual, 2020
- "Asymptotic normality of the Hill estimator for error contaminated data". *Joint Statistical Meetings*, Denver, CO, 2019
- "Asymptotic normality of the Hill estimator for error contaminated data". *Extreme Value Analysis*, Zagreb, Croatia, 2019
- "Consistency of the Hill estimator for time series observed with measurement errors". *Colorado Wyoming Chapter of the ASA's Spring Meeting*, Boulder, CO, 2019

## AWARD

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- James L., M. Leslie, and Edna Madison Memorial Award*, 2020  
This award is given to the student selected by the statistics faculty as the outstanding graduate student in the Department of Statistics.
- Department Distinguished Service Award*, 2019  
This award honors a student for the service given to the Department of Statistics.

## TEACHING EXPERIENCE

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### *Instructor*

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|-------------------------------------------------------|-----|
| STAT 301: Introduction to Applied Statistical Methods | S21 |
| STAT 307: Introduction to Biostatistics               | F19 |

### *Recitation*

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|------------------------------------------------|-----|
| STAA 577: Statistical Learning and Data Mining | S19 |
| STAT 201: General Statistics                   | F18 |

### *Course Development*

- STAT 472: Statistical Consulting Capstone

### *Distance Course Coordinator*

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|-------------------------------------------------------|------|
| STAT 301: Introduction to Applied Statistical Methods | F20  |
| STAA 577: Statistical Learning and Data Mining        | S19  |
| STAA 552: Generalized Regression Models               | Sm18 |

### *Teaching Assistant*

STAT 521: Stochastic Processes	F20
DSCI 445: Statistical Machine Learning	F20
STAT 530: Mathematical Statistics	S20
STAA 554: Mixed Models	S20
STAA 553: Experimental Design	S20
STAA 578: Machine Learning	S19
STAA 566: Data Visualization Methods	F18
STAA 577: Statistical Learning and Data Mining	S18
STAA 565: Quantitative Reasoning	S18
STAA 552: Generalized Regression Models	F17
STAA 551: Regression Models and Applications	F17, S18
Master of Applied Statistics Bootcamp	Sm17
STAT 430: Probability and Mathematical Statistics II	S17
STAT 312: Statistics for Behavioral Sciences II	S17
STAT 420: Probability and Mathematical Statistics I	F16
STAT 311: Statistics for Behavioral Sciences I	F16

### SERVICE & PROFESSIONAL MEMBERSHIP

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#### *Service*

ASA's Continuing Education Program at JSM monitor	2020
The 14th Graybill Conference at CSU volunteer	2017

#### *Reviewer*

*Journal of Multivariate Analysis*

#### *Professional Membership*

Member: ASA

### COMPUTER SKILLS

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Proficient in R, Matlab  
Experienced Python, C, VBA, SQL

Last updated: February 18, 2021