# SUNGWON AHN

 $224-578-2147 \diamond sahn02@roosevelt.edu$ 

#### **EDUCATION**

#### Ph.D. in Mathematics

Purdue University, West Lafayette, IN

Aug, 2016

- Thesis: Oscillation of Quenched Slowdown Asymptotics of Random Walks in Random Environment
- Adviser: Jonathan Peterson

### M.S. Mathematics Specialized in Computational Finance

Purdue University, West Lafayette, IN

Aug, 2016

## B.S. Mathematics/Actuarial Science/Finance

Drake University, Des Moines, IA

Dec. 2007

# Received ASA(Associate of Society of Actuaries)

Jun 2018

## RESEARCH INTEREST

Probability Theory and Discrete Stochastic Process - Random Walk in Random Environment, Interacting Particle Systems.

#### **EMPLOYMENT**

Associate Professor Roosevelt University, Chicago, IL	Aug 2022-Current
Assistant Professor Roosevelt University, Chicago, IL	Aug 2016-Aug 2022
Teaching Assistant Purdue University, West Lafayette, IN	Aug 2009-Aug 2016
Defined Benefit Analyst Principal Financial Group, Des Moines, IA	May 2006-Aug 2007

#### **PUBLICATION**

- 1. Sungwon Ahn and Fang Yang. "Modeling flood risk impact on real estate portfolios," In: *Risk Management and Insurance Review*, American Risk and Insurance Association, vol. 28(3), pages 448-470 (2025) DOI: 10.1111/rmir.70019
- 2. S. Ahn, J. Richey, L. Reeves, M. Junge, H. Lyu, and D. Sivakoff. "Diffusion-limited annihilating-coalescing systems", In: *Electronic Journal of Probability*, 30, 1-20. (2025) arXiv:2305.19333
- 3. Sungwon Ahn and Fang Yang. "Integrating Real-World Data into Actuarial Science Teaching: Examples and Challenges". In: *PRIMUS*, 1–18. https://doi.org/10.1080/10511970.2024.2414448 (2024)
- 4. Sungwon Ahn and Jonathon Peterson. "Optimal rates of Convergence for quenched central limit theorem rates of one dimensional random walk in random environments", In: *Markov Processes Relat. Fields* 28, 215-243 (2022) arXiv:2001.11522

- 5. Sungwon Ahn. "Teaching through COVID-19: Undergraduate calculus project on the number of COVID-19 cases". In: Science Education and Civic Engagement: An International Journal, Vol 12 Issue 2, 58-59 (2020)
- 6. Sungwon Ahn and Jonathon Peterson. "Quenched central limit theorem rates of convergence for one dimensional random walks in random environments". In: *Bernoulli Journal*, 25(2), 1386–1411 (2019) arXiv:1704.03020
- 7. Sungwon Ahn and Jonathon Peterson. "Oscillations of quenched slowdown asymptotic for ballistic one dimensional random walk in a random environment". In: *Electronic Journal of Probability*, 21, no. 16, 1–27. (2016) arXiv:1509.00445

## WORKING PAPER

1. Moderate deviations and related problems for the Stable Saussage. (with H. Park), in progress

#### **GRANTS**

· Spencer Education Foundation Inc (\$1000) Nov, 2024 Risk Management and Insurance Teaching Cases (ARIA-RITS)

· SOA Education Institution Grant (\$5000)

Sep, 2018

#### PRESENTATION

· Actuarial Teaching Conference, Nashville

Integrating Real-World Data into Actuarial Science Capstone and Case Study Projects: Examples,
Benefits, and Challenges

• Mathematics Colloquium, Roosevelt University

Mar, 2024

Regression and Time Series Case Study Projects with Industry Partner: Examples, Benefits, and

Challenges

· Mathematics Colloquium, Roosevelt University

Mass Transport Principle and Interacting Particle System

Oct, 2023

· Mathematics Colloquium, Roosevelt University Oct, 2021

Title: Optimal Convergence Rate of Central Limit Theorem in One dimensional Random Walk in Random Environment

· Mathematics Colloquium, Roosevelt University

Mar, 2018

Title: Quenched central limit theorem rates of convergence for one dimensional random walks in random environments

Pie Day Talk, Roosevelt University
Mathematics Colloquium, Roosevelt University
Probability Seminar, Purdue University
Graduate Research Day, Purdue University
Nov, 2015

#### Invited Talk

· AMS Sectional Meeting special session on "Special Session on Actuarial Mathematics and Actuarial Education",

Tulane University, New Orleans, LA, USA
Oct. 2025
Title: Modeling Flood Risk Impact on Real Estate Portfolio

· Probability Colloquium, Nazarbayev University, Kazakhstan Dec. 2019

Title: Random Walks in Random Environment on Z

· Actuarial Seminar, West Virginia University, USA Title: Student Projects on Predictive Analytics

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· AMS Sectional Meeting special session on "Effective Behavior in Random Environments",

Northestern University, MA, USA

Apr, 2018

Mar. 2019

Title: Quenched central limit theorem rates of convergence for one dimensional random walks in random environments

· Actuarial Seminar, SUNY New Paltz, USA

Nov. 2017

Title: Essential Skills for Growing Role of Actuary

# Contribution Paper Talk

· Joint Mathematics Meeting, San Diego

Jan, 2018

Title: Quenched central limit theorem rates of convergence for one dimensional random walks in random environments

#### SERVICE ACTIVITIES TO THE FIELD OF STUDY

Journal review Mathematical Review (2019-Current)

Journals refereed Brazilian Journal of Probability and Statistics

Electronic Communications in Probability

Co-organizer Joint Mathematics Meeting, San Diego (Jan 2018)

Panel: Assessing and Addressing Diverse Mathematical Background

#### ATTENDED WORKSHOPS AND CONFERENCES

· Park City Mathematics Institute (PCMI) Undergraduate Faculty Program Summer 2025

· Actuarial Research Conference Summer 2023

· MAA Open Math SIMIODE Workshop

Summer 2022

· Mathematical Research Communities (Topic: Stochastic Spatial Models)

June 2019

· Inquiry Based Learning Workshop, Depaul University, IL

Jul, 2018

· MAA Mathfest August 2017, 2018, 2021

· Actuarial Teaching Conference

Summer 2017, 2022, 2024

· Seminar on Stochastic Processes, University of Virginia, NC

Mar, 2017

· Illinois Section of the MAA Annual Meeting

Spring 2017, 2021

· Science Education for New Civic Engagement (Cencer) Summer Institute,

2016

· Summer School in Probability, Northwestern University, IL

Jul 2016

Summer School in Probability, Northwestern Chiversity, 11

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· Midwest Probability Colloquium, Nortwestern University, IL

2014, 2015, 2016

# PROFESSIONAL ORGANIZATION

Member American Mathematical Sciety

Mathematical Association of America

Project NExT (Blue '17)

# COURSES TAUGHT AT ROOSEVELT

Developmental Mathematics (Math 95/96), Spring/Fall 17, Spring 18

Quantitative Literacy (Math 110), Fall 21

Calculus I (Math 231), Fall 18-24

Calculus II (Math 232), Spring/Fall 20-25

Regression & Time Series (Math 349/449), Fall 17-24

Actuarial Mathematics I (Math 369), Spring 18

Numerical Analysis (Math 430), Fall 16, 18

ANOVA & Experimental Design (Math 457), Fall 17, 19

Actuarial Science Seminar: Exam P (Math 480-P), Spring 17, 19, 23, 25

Actuarial Science Seminar: Exam FM (Math 480-FM), Spring 17-19, 22, 24

Linear Algebra (Math 246), Fall 19

Loss Model (Math 376), Spring 19

Mathematical Statistics (Math/ACSC 348), Spring 21

Topic: Applied Predictive Modeling (Math 489), Spring 18

Independent Study: Partial Differential Equation (Math495), Spring 19

## CONTRIBUTION TO THE UNIVERSITY AND COMMUNITY

## Department Service

· Course advisor of undergraduate actuarial science students Spring 2017-Present

· Advisor of Math/Actuarial Science Club

· Co-organizer of Actuarial Science Career Fair Fall 2016-Present Spring 2024-Present

· Member of Undergraduate Council

College Service Service

· Member of University Senate

· Member of Undergraduate Council

Fall 2019-Spring 2022

Fall 2018-Present

Spring 2020-Spring 2022