- Field: Probability differential equation, stochastic process theory, probability calculation and insurance statistics
- Name: Kim, Yoon-tae
- Title: Professor
- Office: College of Natural Sciences 7506
- Tel: 2034
- email: ytkim@hallym.ac.kr

Educational background

1990 - 1995 Univ. of North Carolina (Ph.D.-Department of Statistics)

1983 - 1985 Seoul National University (Master of Science-Department of Statistics)

1979 - 1983 Seoul National University (Bachelor of Science-Department of Computation Statistics)

Major careers

Present Professor, Department of Statistics and Major in Data-technology Hallym University

2016 - present Dean of the Department of Mathematical Financial Information

2011 - present Director of the Statistical Institute, Hallym University

2011 - 2012 Dean of the Department of Financial Information Statistics

1996 - 1997 Post doctor of the Topology Research Institute, Kyungpook National University

1985 - 1990 Full time researcher of the Research Institute of KT Corporation

Studies & Books

[Reserch Paper]

1. Optimal Berry-Esseen bound for statistical estimations and its application to SPDE (OURNAL OF MULTIVARIATE ANALYSIS, 2017)

2. Berry-Esseen Type bound of a sequence {X-N/Y-N} and its application (JOURNAL OF THE KOREAN STATISTICAL SOCIETY, 2016)

3. Kolmogorov distance for the central limit theorems of the Wiener chaos expansion and applications (JOURNAL OF THE KOREAN STATISTICAL SOCIETY, 2015)

4. Convergence rate of CLT for the estimation of Hurst parameter of fractional Brownian motion (STATISTICS PROBABILITY LETTERS, 2015)

5. Estimation of Hurst Parameter in Longitudinal Data with Long Memory (Communications for Statistical Applications and Methods, 2015)

6. Kolmogorov distance for multivariate normal approximation (한국수학논문집, 2015)

7. Asymptotic behavior of the weighted cross-variation with respect to fractional Brownian sheet (JOURNAL OF THE KOREAN STATISTICAL SOCIETY, 2015)

8. Convergence rate of maximum likelihood estimator of parameter in stochastic partial differential equation (JOURNAL OF THE KOREAN STATISTICAL SOCIETY, 2015)

9. Geometric structures arising from kernel density estimation on Riemannian manifolds (JOURNAL OF MULTIVARIATE ANALYSIS, 2013)

10. A note on the differentiation formula in Stratonovich type for fractional Brownian sheet (JOURNAL OF THE KOREAN STATISTICAL SOCIETY, 2009)

11. No Arbitrage Condition for Multi-Facor HJM Model under the Fractional Brownian Motion (한국통계학회 논문집, 2009)

12. Stratonovich Calculus with Respect to Fractional Brownian Sheet (STOCHASTIC ANALYSIS AND APPLICATIONS, 2009)

13. A note on Ito formula for fractional Brownian sheet with Hurst parameters H1, H2 in (0, 1) (Journal of the Korean Statistical Society, 2008)

14. What does the market price of risk tell us in the single factor interest rate model? (Journal of the Korean Statistical Society, 2008)

Others

[Academic activities]

대한통계학회 평의원