

# Junkee Jeon

Associate Professor of Applied  
Mathematics

Kyung Hee University

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Last updated: March, 2026

## EMPLOYMENT

### Associate Professor

Sep. 2024 – present

Department of Applied Mathematics, Kyung Hee University

### Assistant Professor

Sep. 2018 – Aug. 2024

Department of Applied Mathematics, Kyung Hee University

### Postdoctoral Research Fellow

Sep. 2016 – Aug. 2018

BK21 Program for Creative Talents in Mathematical Sciences, Seoul National  
University

Mentor: Hyeng Keun Koo & Myungjoo Kang

## EDUCATION

### Ph.D. Mathematics (MS & Ph.D. joint program)

2009.09 – 2016.08

Seoul National University (SNU)

Dissertation: Analytic valuation of American path-dependent options

Ph.D. Advisor: Myungjoo Kang

### B.S. Mathematics

2004.03 – 2009.08

Pohang University of Science and Technology (POSTECH)

## RESEARCH INTEREST

Stochastic Control and its applications in Mathematical Finance

## GRANTS, AWARDS, AND HONORS

**The future leading research fund**, Kyung Hee University, (03/2025 – 02/2027), 90,000,000 KRW.

**Outstanding Young Researcher Program**, National Research Foundation (NRF) of Korea

– PI, (03/2023 – 02/2026): "Obstacle Problems in Mathematical Finance: Theory and Its Application," 300,000,000 KRW.

**The future leading research fund**, Kyung Hee University, (03/2022 – 02/2024), 60,000,000 KRW.

**Outstanding Young Research Program**, National Research Foundation (NRF) of Korea

– PI, (03/2020 – 02/2023): "Study the variational inequality arising from Financial Mathematics," 210,000,000 KRW.

**2022 Faculty Outstanding Young Researcher**, Kyung Hee University.

**2019 Teaching Awards**, Faculty of College of Applied Science, Kyung Hee University.

**The new faculty research fund**, Kyung Hee University, (03/2019 – 02/2020), 20,000,000 KRW.

**Young Research Program**, National Research Foundation (NRF) of Korea

– PI, (03/2017 – 02/2020): "Free Boundary Problem in Mathematical Finance," 150,000,000 KRW.

**The 8th Postdoctoral Researcher Grant** of POSCO TJ Park Science Fellowship, (01/2017 – 12/2018).

**Excellent Teaching Assistant Award**, SNU, 2012.

## PAPERS

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### WORKING PAPERS (SELECTED)

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1. **"Optimal Consumption and Investment with Costly Adjustments for Living Standards in a Finite Horizon,"** (with Hyeng Keun Koo and Jehan Oh), **R&R** at *Finance and Stochastics*.
2. **"The finite-horizon retirement problem with borrowing constraint: A zero-sum stopper vs. singular-controller game,"** (with Takwon Kim and Zhou Yang), **R&R** at *Mathematics of Operations Research*.
3. **"Optimal Portfolio Selection and Early Retirement with Target Wealth Constraints,"** (with Jongbong An and Takwon Kim), **R&R** at *Mathematics and Financial Economics*.
4. **"Finite-Horizon Optimal Consumption, Investment, and Retirement Decisions with a Subsistence Consumption Constraint,"** (with Jongbong An and Takwon Kim), **R&R** at *Mathematical Control and Related Fields*.
5. **"Endogenous Consumption Inertia in General Equilibrium,"** (with Kyoung Jin Choi, Hyeng Keun Koo, and Jehan Oh), **SUBMITTED**.
6. **"Lifetime Consumption and Portfolio Choice with an Endogenous Lifestyle Benchmark,"** (with Kexin Chen, Hyeng Keun Koo, and Zhou Yang), **SUBMITTED**.
7. **"Liquid-Illiquid Conversion via Singular Control: Staking and Partial Commitment,"** (with Kyoung Jin Choi, Byung Hwa Lim, and Minsuk Kwak), **SUBMITTED**.
8. **"Dynamic Asset Allocation with Partially Reversible Retirement Decisions,"** (with Jongbong An and Takwon Kim), **SUBMITTED**.
9. **"Recursive Utility, Social Discounting, and Sustainable Consumption,"** **SUBMITTED**.
10. **"Optimal Early Retirement with Target Wealth and Borrowing Constraints,"** (with Jongbong An and Takwon Kim), **SUBMITTED**.
11. **"Downward Rigidity in Durable Goods and Portfolio Choice,"** (with Takwon Kim), **SUBMITTED**.
12. **"Heterogeneous Consumption Adjustment and Asset-Pricing Cycles,"** (with Kyoung Jin Choi, Hyeng Keun Koo, and Jehan Oh).
13. **"The Obstacle Problem Arising from the American Chooser Option,"** (with Gu-gyum Ha and Jihoon Ok).
14. **"Finite-Horizon Optimal Consumption and Investment with Time-Varying Job-Switching Costs,"** (with Gu-gyum Ha and Jihoon Ok).
15. **"Finite-Horizon Optimal Retirement Timing Under Wealth Targets: Structure of the Free Boundaries,"** (with Kexin Chen, Takwon Kim, and Zhou Yang).
16. **"The Finite-Horizon Reversible Investment Problem under Multi-Dimensional Stochastic Dynamics,"** (with Takwon Kim, Jinwan Park, and A. Max Reppen).
17. **"Anticipatory Social Preference with Sustainability Constraint,"** (with Hyeng Keun Koo, Minsuk Kwak, and Ji Hee Yoon).
18. **"Dynamic Equilibrium with with Costly Adjustment for Living Standards,"** (with Zhou Yang and Kexin Chen).
19. **"Optimal Consumption and Investment Problem with Irreversible Annuitization under a Credit Line Constraint: A Free-Boundary Characterization,"** (with Takwon Kim).
20. **"A Partially Reversible Retirement Decision Problem under Borrowing Constraints,"** manuscript currently being substantially revised.  
*(A previous version of this paper, titled "A Problem of Optimal Switching and Singular Control with Discretionary Stopping in Portfolio Selection," received a "reject and resubmit" decision from Finance and Stochastics.)*

### JOURNAL ARTICLES (FULL LIST)

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1. **"Working Longer, Not Harder: Target Wealth, Leisure, and Retirement,"** (with Jongbong An and Takwon Kim), 2026+, *Finance Research Letters*, forthcoming.
2. **"Finite-Horizon Consumption and Investment Problem with Loss Aversion to Consumption Changes,"** (with Jehan Oh), 2026+, *SIAM Journal on Financial Mathematics*, forthcoming.
3. **"Optimal Consumption and Portfolio Rules with Dynamic Updating of Consumption Bounds,"** (with Kexin Chen and Hyeng Keun Koo), 2026+, *Finance and Stochastics*, forthcoming.
4. **"The finite-horizon reversible investment problem with the constant elasticity of variance model,"** (with Takwon Kim), 2026+, *SIAM Journal on Control and Optimization*, forthcoming.
5. **"A problem of finite-horizon optimal switching and stochastic control for utility maximisation,"** (with Zhou Yang), 2026, *Finance and Stochastics*, 30(1), 59–118.
6. **"Optimal Investment under Irreversible Consumption and Locally Risk-Seeking Preferences,"** (with Seungwon Jung and Hyeng Keun Koo), 2026, *Journal of Industrial and Management Optimization*, 22(2), 1063–1086.
7. **"Valuation of American Maximum Exchange Rate Quanto Lookback Options,"** (with Geonwoo Kim), 2026, *Journal of Computational Applied and Mathematics*, 478, 117234.
8. **"Consumption, Investment, Life Insurance, and Early Retirement Decisions under Habit-Dependent Living Standards,"** (with Se Yung Bae and Hyeng Keun Koo), 2026, *Quarterly Review of Economics and Finance*, 106, 1–25, 102126.
9. **"Optimal Contract Design with Labor-Leisure Choice under Limited Commitment: A Free Boundary Approach,"** (with Jongbong An and Takwon Kim), 2026, *Mathematics and Computers in Simulation*, 239, 967–985.
10. **"Note on Intertemporal Preference with Loss Aversion,"** (with Kyoung Jin Choi, and Hyeng Keun Koo), 2025, *Mathematical Social Sciences*, 138, 1–7, 102469.
11. **"Optimal Portfolio and Labor-Leisure Decisions with intolerance for declining standard of living,"** (with Jongbong An and Takwon Kim), 2025, *Quantitative Finance*, 25(8), 1293–1313.
12. **"Optimal Consumption and Investment with a Costly Reversible Job-Switching Option,"** (with Gyoocheol Shim), 2025, *Mathematical Methods of Operations Research*, 101, 459–506.
13. **"Optimal Portfolio and Retirement Decisions with Costly Job Switching Options,"** (with Jongbong An and Takwon Kim), 2025, *Applied Mathematics and Computation*, 419, 1–27, 129215.
14. **"A Two-Person Zero-Sum Game Approach for a Retirement Decision with Borrowing Constraints,"** (with Hyeng Keun Koo and Minsuk Kwak), 2024, *SIAM Journal on Financial Mathematics*, 15(3), 883–930.
15. **"Dynamic Asset Allocation and Consumption Ratcheting with Costs,"** (with Jehan Oh), 2024, *Journal of Computational Applied Mathematics*, 448, 1–17, 115966.
16. **"Human Capital and Portfolio Choice: Borrowing Constraint and Reversible Retirement,"** (with Minsuk Kwak and Hyeng Keun Koo), 2024, *Mathematics and Financial Economics*, 18(1), 113–150.
17. **"Optimal Consumption and Investment with Welfare Constraints,"** (with Minsuk Kwak), 2024, *Finance and Stochastics*, 28(2), 391–451.
18. **"Labor Supply Flexibility and Portfolio Selection with Early Retirement Option,"** (with Jehan Oh), 2023, *Applied Mathematics & Optimization*, 88(3), 1–50.
19. **"A Model of Retirement and Consumption-Portfolio Choice,"** (with Hyeng Keun Koo), 2023, *Bulletin of the Korean Mathematical Society*, 60(4), 1101–1129.
20. **"Optimal Job Switching and Retirement Decision,"** (with Kyunghyun Park), 2023, *Applied Mathematics and Computation*, 443, 127777.
21. **"Horizon effect on optimal retirement decision,"** (with Minsuk Kwak and Kyunghyun Park), 2023, *Quantitative Finance*, 23(1), 123–148.

22. "Variable Annuity with Surrender Options under Multi-scale Stochastic Volatility," (with H. Huh and Kyunghyun Park), 2023, *Japan Journal of Industrial and Applied Mathematics*, 40, 1–39.
23. "Optimal Retirement with Partial Information," (with Kexin Chen and Hoi Ying Wong), 2022, *Mathematics of Operations Research*, 47(3), 1707–2545.
24. "Optimal Finite Horizon Contract with Limited Commitment," (with Hyeng Keun Koo and Kyunghyun Park), 2022, *Mathematics and Financial Economics*, 16(2), 267–315.
25. "Optimal Long-term Contracts with Limited Commitment and Unobservable Disability," (with Kyoung Jin Choi, Hoseok Lee, and Hsuan-Chih Lin), 2022, *Insurance: Mathematics and Economics*, 104(C), 99–132.
26. "Pricing European continuous-installment currency options with mean-reversion," (with Geonwoo Kim), 2022, *North American Journal of Economics and Finance*, 59(C), 101605.
27. "An Intertemporal Preference with Risk and Loss Aversion: Consumption and Risk Attitude," (with Kyoung Jin Choi and Hyeng Keun Koo), 2022, *Journal of Economic Theory*, 200(C), 105380.
28. "Finite Horizon Portfolio Selection Problem with a Drawdown Constraint on Consumption," (with Jehan Oh), 2022, *Journal of Mathematical Analysis and Applications*, 501(1), 125542.
29. "An integral equation representation for optimal retirement strategies in portfolio selection problem," (with Hyeng Keun Koo, Yong Hyun Shin and Zhou Yang), 2021, *Computational Economics*, 58, 885–914.
30. "Portfolio Selection with Drawdown Constraint on Consumption: A Generalization Model," (with Kyunghyun Park), 2021, *Mathematical Methods of Operations Research*, 93, 243–289.
31. "Finite Horizon Portfolio Selection with Durable Goods," (with Kyunghyun Park and Hyeng Keun Koo), 2021, *Mathematical Social Sciences*, 111(C), 55–67.
32. "Optimal Surrender Time for a Variable Annuity with a Fixed Insurance Fee," (with Kyunghyun Park), 2021, *Bulletin of the Korean Mathematical Society*, 58(2), 349–364.
33. "Pricing Variable Annuity with Surrender Guarantee," (with Minsuk Kwak), 2021, *Journal of Computational and Applied Mathematics*, 393, 113508.
34. "Finite Time-Horizon Optimal Investment and Consumption with Time-Varying Subsistence Consumption Constraint," (with Myungjoo Kang and Yong Hyun Shin), 2021, *Japan Journal of Industrial and Applied Mathematics*, 38(1), 353–377.
35. "Candidate Point Selection using a Self-Attention Mechanism for Generating a Smooth Volatility Surface under the SABR model," (with Hyun-uk Kim, Kyunghyun Park, Myungjoo Kang et al.), 2021, *Expert Systems With Applications*, 173(1), 114640.
36. "Finite horizon portfolio selection problems with stochastic borrowing constraints," 2021, *Journal of Industrial and Management Optimization*, 17(2), 733–763.
37. "An analytic approximation for the valuation of American option under a Heston-model in two regimes," (with Kyunghyun Park and Jeonggyu Huh), 2020, *Computational Economics*, 56(2), 499–528.
38. "Dynamic asset allocation with consumption ratcheting post retirement," (with Kyunghyun Park), 2020, *Applied Mathematics and Computation*, 385(C), 125418.
39. "Social Insurance for the Elderly," (with Se Yung Bae, Hyeng Keun Koo and Kyunghyun Park), 2020, *Economic Modelling*, 91, 274–299.
40. "Optimal Retirement and Portfolio Selection with Consumption Ratcheting," (with Kyunghyun Park), 2020, *Mathematics and Financial Economics*, 14(4), 353–397.
41. "Efficient valuation of a variable annuity contract with a surrender option," (with Geonwoo Kim), 2020, *Japan Journal of Industrial and Applied Mathematics*, 37(1), 249–262.
42. "(1+2)-dimensional Black-Scholes equation with mixed boundary condition," (with Jehan Oh), 2020, *Communications on Pure and Applied Analysis*, 19(2), 1–16.

43. "Analytic valuation of European continuous-installment barrier options," (with Sun-yong Choi and Ji-Hun Yoon), 2020, *Journal of Computational and Applied Mathematics*, 364, 392–412.
44. "Pricing European continuous-installment strangle options," (with Geonwoo Kim), 2019, *North American Journal of Economics and Finance*, 50, 101049.
45. "Ratcheting with a Bliss Level of Consumption," (with Hyeng Keun Koo and Yong Hyun Shin), 2019, *Optimization Letters*, 10(7), 1535–1556.
46. "An integral equation approach for optimal investments policies with partially reversibility," (with Geonwoo Kim), 2019, *Chaos Solitons & Fractals*, 125, 73–78.
47. "Finite horizon portfolio selection with a negative wealth constraint," (with Yong Hyun Shin), 2019, *Journal of Computational and Applied Mathematics*, 356C, 329–338.
48. "Finite horizon optimal consumption and investment problem with a preference change," (with Kyunghyun Park), 2019, *Journal of Mathematical Analysis and Applications*, 472(2), 1777–1802.
49. "Valuation of American strangle option: Variational Inequality Approach," (with Jehan Oh), 2019, *Discrete & Continuous Dynamical Systems - B*, 24(2), 755–781.
50. "Pricing of vulnerable options with early counterparty credit risk," (with Geonwoo Kim), 2019, *North American Journal of Economics and Finance*, 47, 645–656.
51. "Optimal surrender strategies and valuations of path-dependent guarantees in variable annuities," (with Minsuk Kwak), 2018, *Insurance: Mathematics and Economics*, 83, 93–109.
52. "Portfolio selection with consumption ratcheting," (with Hyeng Keun Koo and Yong Hyun Shin), 2018, *Journal of Economic Dynamics and Control*, 92, 153–182.
53. "Closed-form solutions for valuing partial lookback options with random initiation," (with Geonwoo Kim), 2018, *Finance Research Letters*, 24C, 321–327.
54. "Pricing dynamic fund protection with default risk," (with Ji-Hun Yoon and Changrae Park), 2018, *Journal of Computational and Applied Mathematics*, 333, 116–130.
55. "A simple and fast method for valuing American knock-out options with rebates," (with Kyunghyun Park), 2017, *Chaos, Solitons & Fractals*, 103, 364–370.
56. "Analytic solution for American Strangle options using Laplace-Carson transforms," (with Heejae Han, Myungjoo Kang, and Somin Lee), 2017, *Communications in Nonlinear Science and Numerical Simulation*, 47, 292–307.
57. "An analytic expansion method for the valuation of double-barrier options under a stochastic volatility model," (with Ji-Hun Yoon and Changrae Park), 2017, *Journal of Mathematical Analysis and Applications*, 449, 207–227.
58. "Pricing vulnerable path-dependent options using integral transforms," (with Ji-Hun Yoon and Myungjoo Kang), 2017, *Journal of Computational and Applied Mathematics*, 313, 259–272.
59. "Valuing American floating strike lookback option and Neumann problem for inhomogeneous Black-Scholes equation," (with Heejae Han and Myungjoo Kang), 2017, *Journal of Computational and Applied Mathematics*, 313, 218–234.
60. "Pricing external-chained barrier options with exponential barriers," (with Ji-Hun Yoon), 2016, *Bulletin of the Korean Mathematical Society*, 53(5), 1497–1530.
61. "Pricing chained dynamic fund protection," (with Heejae Han and Myungjoo Kang), 2016, *North American Journal of Economics and Finance*, 37, 267–278.
62. "Closed form valuation of American chained knock-in options," (with Heejae Han and Myungjoo Kang), 2016, *Finance Research Letters*, 17, 176–185.
63. "Valuing vulnerable geometric Asian options," (with Ji-Hun Yoon and Myungjoo Kang), 2016, *Computer & Mathematics with Applications*, 71(2), 676–691.

64. "An integral equation representation approach for Russian options with finite time horizon," (with Heejae Han, Hyun-uk Kim, and Myungjoo Kang), 2016, *Communications in Nonlinear Science and Numerical Simulation*, 36, 496–519.

## PRESENTATIONS (CONFERENCE, INVITED TALK, AND CONTRIBUTED TALK)

\*: presented by coauthors

- 2026** KIAS Analysis, PDE & Probability Seminar, 23rd IFAC World Congress (scheduled)
- 2025** Mathematical Finance Seminar (Department of Applied Mathematics, Kongju National University), Mathematical Finance Seminar (Department of Mathematical Sciences, Seoul National University), 2025 KMS Spring Meeting, The 2nd ETH-HK-Imperial Joint Workshop on Quantitative Finance(\*), The 9th Asian Quantitative Finance Conference(\*), Annual meeting of the Kangwon-Kyungki Mathematical Society, 2025 Summer School on Elliptic & Parabolic PDEs and Related Topics, Mathematical Finance Seminar (Department of Mathematical Sciences, Seoul National University), JSIAM annual meeting, Colloquium (Department of Mathematics, Sungkyunkwan University), Colloquium (Department of Industrial engineering, UNIST)
- 2024** Winter workshop on elliptic and parabolic problems and related topics, Math Colloquium (Department of Mathematical Science, UNIST), Mathematical Finance Seminar (Department of Mathematics, Sungkyunkwan University), Mathematical Finance Seminar (Department of Mathematics, South Normal China University), Mathematical Finance Seminar (Department of Mathematical Sciences, Seoul National University), Summer School on Elliptic & Parabolic PDEs and Related Topics (at Hanyang University), The First INFORMS Conference on Financial Engineering and FinTech, 2024 KMS Annual Meeting, SFS Cavalcade Aisa-Pacific 2024(\*)
- 2023** Winter workshop on elliptic and parabolic problems and related topics, KSIAM 2023 Spring Conference
- 2022** Math Colloquium (Department of Mathematics, Sungkyunkwan University), Finance Seminar (Business School, Yonsei University), Math Colloquium (Department of Mathematics, Sogang University)
- 2021** CICF (China International Conference in Finance)(\*), Stochastic System Theory and Its Application (SSS' 21)(\*), KSIAM Annual Meeting(\*), Math Colloquium (Department of Mathematical Science, Seoul National University)
- 2020** Workshop on Stochastic Analysis, Control and Mathematical Finance (University of Leeds), MFA (Midwest Finance Association) meeting(\*), Econometric Society World Congress( $\times 2$ \*), NFA (Northern Finance Association) meeting(\*)
- 2019** NASMES (North American Summer Meeting of the Econometric Society) ( $\times 2$ \*), CICF (China International Conference in Finance)(\*), NFA (Northern Finance Association) meeting (\*), Analysis Seminar (South China Normal University), The 3rd International Conference on Econometrics and Statistics
- 2018** Analysis Seminar (Korea Institute for Advanced Study)
- 2017** KSIAM Spring Meeting, Conference on Computational Management Science (University of Bergamo)
- 2016** East Asian Core Doctoral Forum on Mathematics, KSIAM Annual Meeting, Workshop on Financial Mathematics (NIMS, Daejeon), SIAM : East Asian Section Conference, KMS Spring Meeting
- 2015** KSIAM Spring Meeting, KMS Spring Meeting

## CONFERENCE/WORKSHOP ORGANIZATIONS

- 2026** *Workshop on Mathematical Finance and Related Topics*, May 31 - June 3 (scheduled).
- 2025** *One-Day Workshop on Free Boundary Problems in Mathematical Finance*, September 12.
- 2025** *Summer School on Elliptic & Parabolic PDEs and Related Topics*, July 4 - July 7.
- 2025** *Workshop on Mathematical Finance at Seoul*, May 24th - May 28th.
- 2024** *Summer School on Elliptic & Parabolic PDEs and Related Topics at Hanyang University*, August 5 - August 7.
- 2024** *Workshop on Mathematical Finance at Jeju*, May 30 - June 3.
- 2024** *Mini-Workshop on Mathematical Finance at SKKU*, May 24.

- 2024** *Recent Developments in Scientific Computing - Workshop in honor of Myungjoo Kang's 60th Birthday, April 26.*
- 2023** *2nd Mini-Workshop on Mathematical Finance at KHU*
- 2023** *1st Mini-Workshop on Mathematical Finance at KHU*
- 2023** *2023 Workshop on Financial Economics at KHU*
- 2022** *1st Seoul-London Workshop on Mathematical Finance*
- 2019** *Workshop on Portfolio Management 2019*

## REFeree FOR JOURNALS

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Annals of Finance (2024), Applied Mathematics and Computation (2026), Automatica (2021), Communications in Nonlinear Science and Numerical Simulation (2018, 2025), Computers and Mathematics with Applications (2019), Financial Innovation (2025), Finance Research Letters (2017, 2024, 2025, 2025, 2025), International Journal of Theoretical and Applied Finance (2018, 2023), International Review of Financial Analysis (2024), Japan Journal of Industrial and Applied Mathematics (2025), Journal of Computational and Applied Mathematics (2018, 2018, 2026), Journal of Futures Markets (2022, 2022, 2023, 2023, 2024), Journal of Industrial & Management Optimization (2021), Journal of Optimization Theory and Applications (2018), Mathematical Control and Related Fields (2025), Mathematics and Computers in Simulation (2021), Mathematical Finance (2019, 2024, 2024), Mathematics and Financial Economics (2024), Mathematical Methods of Operations Research (2024), Mathematics of Operations Research (2023), North American Actuarial Journal (2025), North American Journal of Economics and Finance (2018, 2020, 2024), Scandinavian Actuarial Journal (2021, 2025), SIAM Journal on Financial Mathematics (2018, 2020, 2021, 2025), SIAM Journal on Control & Optimization (2022, 2023, 2026), Quantitative Finance (2021, 2025)

## PROJECT

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Generation of implied volatility surface for stock index by using machine learning (with Korean Asset Pricing), May. 2019 – Sep. 2019.

## TEACHING

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### **Kyung Hee University**

Calculus 1 & 2, Statistics and Its Applications, Actuarial Mathematics, Statistics 1 & 2, Financial Mathematics, Probability and Statistics, Mathematical Statistics and Its Applications, Stochastic Differential Equation and Its Applications, Analysis, Mathematical Statistics (Graduate Course), Independent Learning & Research (Applied Mathematics)

### **Seoul National University**

Introduction to Mathematical Analysis 1, Calculus 2, Introduction to Scientific Computing

### **Chung-Ang University**

Financial Mathematics

### **Sookmyung Women's University**

Probability Theory and Financial Mathematics (Graduate Course)