Liujun Chen

Birth: May 12, 1996
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Education

- 2017.9- Now

  Ph.D candidate in Statistics, School of Management, Fudan University

  Supervised by Prof. Deyuan Li and Prof. Chen Zhou
- 2013.9-2017.6

  Bachelor in Statistics, Fudan University, Shanghai, China

Research Interests

- Extreme Value Theory
- Distributed inference
- Risk Analysis in Finance

Selected Publications

1. **Chen, L.**, Li, D. and Zhou C. (2021) Distributed inference for extreme value index. *Biometrika*, accepted.

Working paper

1. **Chen, L.**, Li, D. and Zhou C. (2021) Distributed inference for tail empirical process and quantile process. Submitted.
2. **Chen, L.**, Li, D. and Zhou C. (2021) Adapting the Hill estimator to distributed inference: dealing with the bias. Submitted.
3. Li, Y., **Chen, L.** , Li, D. and Wang H. (2020) Estimating extreme value index by subsampling for massive datasets with heavy-tailed distributions. Submitted.

Ongoing Research Projects

1. Estimating the second order parameter based on the block maxima method. Joint work with Deyuan Li and Chen Zhou.
2. Market driven conditional expected shortfall. Joint Work with Deyuan Li and Zhengjun Zhang.

Projects and Interships

- 2019.09-2020.03 *China General Administration of Customs* (Project)

  Risk analysis for China Custom based on customs declaration
- 2017.09-2017.12 *Seniverse* (Intership)

  Air Quality Prediction in Mainland China using spatial statistics and mahcine learning techiniques

PRESENTATIONS AT CONFERENCE

- Contributed Talk in the 12th Extreme Value Analysis Conference, June 28-July 1, 2021.

Skills

- Programing: Python and R
- Certificates: CFA level III candidate