Liujun Chen

Birth: May 12, 1996
Tel: +86 183-2171-5226
Email: ljchen@fudan.edu.cn
Homepage: https://ljunchen.github.io/Resume/

Education

- 2017.9- Now

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

  Supervised by Prof. Deyuan Li

- 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.
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.

Projects and Interships

- 2019.09-2020.03   Risk analysis for China Custom

  A project of *China General Administration of Customs*, Beijing China

- 2017.09-2017.12   Air Quality Prediction in Mainland China

  An intership in *Seniverse*, Beijing, China

- 2016.08-2016.12   Meta Analysis in Cancer

  An intership in *Jiao Fu Scientific Research*, Shanghai, China

Honors and Awards

- Huawei Scholarship
- Outstanding Scholorship in Fudan University

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