



LIUJUN CHEN

Birth: May 12, 1996

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My Homepage

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) Asymptotic unbiased distributed estimator for extreme value index. 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 Scholarship 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