



# LIUJUN CHEN

Birth: May 12, 1996  
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[My Homepage](#)

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## 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

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## RESEARCH INTERESTS

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

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## 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.

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## 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

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## HONORS AND AWARDS

- Huawei Scholarship
- Outstanding Scholorship in Fudan University

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## PRESENTATIONS AT CONFERENCE

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

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## SKILLS

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