



LIUJUN CHEN

Birth: May 12, 1996

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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) 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 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