Peng Zhong

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Office: Building 1, KAUST
Citizenship: China

Research interests

Extremes; High dimensional inference; Machine learning; Nonparametric statistics

Education

King Abdullah University of Scicence and Technology Saudi Arabia
PhD in Statistics 1, 2019 – Present
Advisor: Prof. Raphaël Huser

King Abdullah University of Scicence and Technology Saudi Arabia
MS in Statistics 8, 2017 – 12, 2018
Advisor: Prof. Raphaël Huser

Southern University of Science and Technology Shenzhen, China
BA in Financial Mathematics 8, 2013 – 6, 2017

Honors & Scholarships

National Encouragement Scholarship (SUSTech) 2015
Establishment of SUSTech Scholarship (SUSTech) 2013

Publications

Exact simulation of max-infinitely divisible processes
Peng Zhong, Raphaël Huser, and Thomas Opitz.
arXiv preprint 2103.00533, submitted, 2021

Modeling non-stationary temperature maxima based on extremal dependence changing with event magnitude
Peng Zhong, Raphaël Huser, and Thomas Opitz.
Annals of Applied Statistics, to appear, 2021

Teaching Experience

Teaching assistant, CEMSE (KAUST) Fall, 2020
STAT 250: Stochastic Processes
Grading homework and exams; Giving tutorial; Q & A;

Teaching assistant, Mathematics (SUSTech) Spring 2017
Real Analysis
Grading homework and exams; Q & A;

Industry Experience

CSMAR Database Shenzhen, China

Data Analyst (Intern) Summer 2016
Analysis data; Data scraping; Present review of literatures in Finance;

Talks & Posters

Poster: Exact simulation of max-infinitely divisible processes 5, 2021
RESIM 2021: 13th International Workshop on Rare-Event Simulation, Paris, France (Virtual).

Talk: Exact simulation of max-infinitely divisible processes 2, 2021
Virtual workshop on "Statistical Estimation and Detection of Extreme Hot Spots, with Environmental and Ecological Applications", KAUST, Saudi Arabia.

Talk: Modeling non-stationary temperature maxima based on extremal dependence changing with event magnitude 2, 2021
Virtual workshop on "Statistical Estimation and Detection of Extreme Hot Spots, with Environmental and Ecological Applications", KAUST, Saudi Arabia.

Contributed Talk: Modeling non-stationary temperature extremes with level-dependent extremal dependence 8, 2020
Joint Statistical Meetings (Virtual), USA

Poster: Modeling spatial extremes with max-infinitely divisible models level-dependent extremal dependence 7, 2019
Joint Statistical Meetings, Denver, Colorado, USA

Skills

Programming
R, C++, Python, Shell, Slurm.
Other
Latex, Markdown, MS Office.
Languages
Mandarin, English

Professional Memberships

American Statistical Association (ASA) Regular Member