# Peng Zhong

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**Phone**: (966) 056 - 5679141     **Website**: pangchung.github.io     **Citizenship**: China

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|---|---|
| **Research Interests** | Extremes; High dimensional inference; Machine learning; Nonparametric statistics |

**Education**

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|---|---|
| **King Abdullah University of Scicence and Technology** | Saudi Arabia |
| PhD in Statistics | 1, 2019 − Present |
| Advisor: Prof. Raphaël Huser | |
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| **King Abdullah University of Scicence and Technology** | Saudi Arabia |
| MS in Statistics | 8, 2017 − 12, 2018 |
| Advisor: Prof. Raphaël Huser | |
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| **Southern University of Science and Technology** | Shenzhen, China |
| BA in Financial Mathematics | 8, 2013 − 6, 2017 |

**Honors & Scholarships**

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|---|---|
| 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**

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|---|---|
| **Teaching assistant, CEMSE (KAUST)** | Fall, 2020 |
| STAT 250: Stochastic Processes | |
| Grading homework and exams; Giving tutorial; Q & A; | |
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| **Teaching assistant, Mathematics (SUSTech)** | Spring 2017 |
| Real Analysis | |
| Grading homework and exams; Q & A; | |

**Industry Experience**

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|---|---|
| **CSMAR Database** | Shenzhen, China |

|  | Data Analyst (Intern) | Summer 2016 |

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