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## - /about.html

I am a Ph.D. candidate in Statistics at King Abdullah University of Science and Technology (KAUST) with Prof. Raphaël Huser. I obtained my bachelor degree in financial mathematics at the Southern University of Science and Technology (SUSTech), Shenzhen, China in 2017 and a master degree in Statistics at KAUST in 2018. My research is mainly focusing on modeling spatial extremes, high-dimensional inference, and Bayesian inference. In addition, I am also interested in deep learning framework, e.g. GAN and VAE (Variational Autoencoder).

## **Publications**

- Exact simulation of max-infinitely divisible processes
  - Peng Zhong, Raphaël Huser, and Thomas Opitz.
  - Econometrics and Statistics, accepted, 2022+ link
- 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, 2022 link