

Peng Zhong

Updated June 29, 2021

Email: peng.zhong@kaust.edu.sa

GitHub: github.com//PangChung

Office: Building 1, KAUST

Phone: (966) 056 - 5679141

Website: pangchung.github.io

Citizenship: China

Research Interests Extremes; High dimensional inference; Machine learning; Nonparametric statistics

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

King Abdullah University of Science 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

Talk: Modeling non-stationary temperature maxima based on extremal dependence changing with event magnitude 6, 2021
Extreme Value Analysis 2021 (Virtual), UK.

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