# Peng Zhong

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## Research Interests

Extremes; High dimensional inference; Machine learning; Nonparametric statistics

## Education

**King Abdullah University of Scicence and Technology** Saudi Arabia
PhD in Statistics, GPA: 3.69/4 1, 2019 – Present
Advisor: Prof. Raphaël Huser

**King Abdullah University of Scicence and Technology** Saudi Arabia
MS in Statistics, GPA: 3.72/4 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*

**Inference for max-stable processes based on the Vecchia approximation**
Raphaël Huser, Michael Stein, and Peng Zhong.
*In preparation*

**Are spatial precipitation extremes becoming more intense, wider, or both? An extreme-value statistics perspective.**
Peng Zhong, Manuela Brunner, Raphaël Huser, and Thomas Opitz
*In preparation*

**Partial tail correlation coefficient**
Yan Gong, Peng Zhong, Raphaël Huser, and Thomas Opitz
*In preparation*

**Joint modeling of massive spatio-temporal wildfire count and burnt area data with the INLA–SPDE approach**
Zhongwei Zhang, Elias Krainski, Peng Zhong, Håvard Rue and Raphaël Huser.
*In preparation*

## 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
Data analysis; Data scraping; Present and review literature 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