
permalink: / title: "" excerpt: "About me" authorprofile: *true* redirectfrom: - /about/

- /about.html

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 & Scholarship

- 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* [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, 2021* [link](#)

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 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 Membership

- **American Statistical Association (ASA)** Regular Member