

Peng Zhong

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Email: peng.zhong@kaust.edu.sa

GitHub: github.com//PangChung

Phone: (+966) 056 5679141

Website: pangchung.github.io

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

Modeling non-stationary temperature maxima based on extremal dependence changing with event magnitude
Peng Zhong, Raphaël Huser, and Thomas Opitz
accepted in [Annals of Applied Statistics](#), 2022

Exact simulation of max-infinitely divisible processes
Peng Zhong, Raphaël Huser, and Thomas Opitz.
accepted in [Econometrics and Statistics](#), 2022+

Joint modeling and prediction 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
Submitted to *Extremes*

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

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

13th International Workshop on Rare-Event Simulation (Virtual), Paris, France

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

Selected Courses

Stochastic Processes; Linear Models; Statistics of Extremes; Nonparametric Statistics; Time Series; Bayesian Statistics; Computational Statistics; Data Mining; Big Data Optimization; Advanced Probability; Advanced Simulation;

Skills

Programming

R, C++, Python, Pytorch, Shell, Slurm, Singularity.

Other

Latex, Markdown, MS Office.

Languages

Mandarin, English

**Professional
Services**

Journal of Multivariate Analysis

Reviewer