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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, 1, 2019 – Present
  - Advisor: Prof. Raphaël Huser
- **King Abdullah University of Scicence 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