

Curriculum Vitae

Qingzhao Zhong, Ph.D.

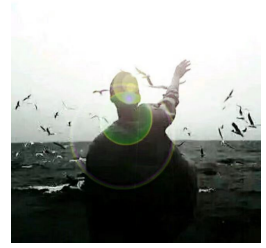
Ph.D., School of Data Science, Fudan University

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Education

- 2022.9 – 2026.6 📖 **Ph.D. in Statistics, Fudan University**, supervised by **Yanxi Hou**.
Thesis: *Statistical Inference for Risk Measure based on Tail Risk Extrapolation*.
- 2019.9 – 2022.6 📖 **M.S. in Statistics, Shandong University**, supervised by **Shige Peng & Hanchao Wang**.
Thesis: *Some Research on Estimation of Coefficient Function with Data Missing at Random*.
- 2015.9 – 2019.6 📖 **B.S. in Statistics, Central China Normal University**, supervised by **Bo Li**.
Thesis: *Application of Statistical Learning in Financial Prediction*.

Research Areas

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|---------------------------------|---------------------------------|
| Probability & Statistics Theory | 📖 Extreme Value Theory. |
| Quantitative Finance | 📖 Quantitative Risk Management. |
| Actuarial Science | 📖 |
| Machine Learning | 📖 Neural Network. |

Publications

Journal Articles

- 1 **Q. Z. Zhong** and Y. X. Hou, "Tail risk equivalent level transition and its application for estimating extreme L_p -quantiles," *Submitted*, 2024.

Manuscript



- 1 **Q. Z. Zhong** and Y. X. Hou, "Backtesting for pelve," 2024.

Dissertation



- 1 **Q. Z. Zhong**, *Some research on estimation of coefficient function with data missing at random*, M.S. Thesis, Shandong University, Jinan, China, 2022.
- 2 **Q. Z. Zhong**, *Application of statistical learning in financial prediction*, B.S. Thesis, Central China Normal University, Wuhan, China, 2019.

Academic Activities

Conferences





- 2024.7.29-2024.7.31  **International Conference on Extremes, Statistics and Quantitative Risk Management 2024**, School of Data Science & SCMS, FDU.
- 2022.8.19-2022.8.21  **Academic Symposium on Extreme Value Theory and Quantitative Risk Management 2022**, School of Data Science & SCMS, FDU.

Summer School

- 2023.8.7-2023.8.11  **Summer School on Applied Probability and Statistics 2023**. BICMR, PKU.
- 2023.7.6-2023.7.13  **Graduate Summer School of Statistics in ECNU 2023**. School of Statistics, ECNU.






Teaching

I served as a TA for the following courses at FDU:






- Fall 2024  **Fundamental Statistics and R Software** core for undergraduate in FISE. Instructor: Yanxi Hou.
-  **Financial Econometrics**, elective for graduate student. Instructor: Yanxi Hou.
- Spring 2024  **Statistics: Principle, Method and R (I)**, core for undergraduate. Instructor: Yanxi Hou.
- Fall 2023  **Financial Econometrics**, elective for graduate student. Instructor: Yanxi Hou.

Honors




Awards and Achievements

- 2017  **Contemporary Undergraduate Mathematical Contest in Modeling**, Second Prize in the Undergraduate Group.
- 2016  **Contemporary Undergraduate Mathematical Contest in Modeling**, First Prize in Hubei Province.
- 2016,2017,2018  **Merit Student**, Central China Normal University.
- 2020,2021  **Excellent Graduate Student**, Shandong University.
- 2022  **Outstanding Graduates**, Shandong University.



Scholarship

- 2018  **National Encouragement Scholarship**, Central China Normal University.
- 2019  **Excellent Student Scholarship**, Shandong University.
- 2020  **First Scholarship for Graduate Studies**, Shandong University.
- 2021  **First Scholarship for Graduate Studies**, Shandong University.
- 2022,2023  **Doctoral Scholarship**, Fudan University.





Skills

- Languages  Chinese, English.
- Program  Python, R, Matlab, \LaTeX .
- Office  Word, Excel, PowerPoint.

Employment History

- 2018.6 – 2018.8  **Practice**, Bailiban (Wuhan) Network Technology Co., Ltd.
- 2019.9 – 2020.1  **Assisting management**, School of Mathematics, Shandong University.

Love and Obsess

- Running  PB 47'06" for 10 km, I want try a half-marathon.
- Swimming  I am just a rookie.
- Basketball  Basketball is really addictive, I am a real fans of LBJ and Curry.
- Badminton  Badminton accompanied me through the darkest moments of life.