

Xiaoting Li

◆ Department of Statistics
◆ University of British Columbia
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🌐 <https://Xiaoting718.github.io/>



RESEARCH INTEREST

My current research interests are in dependence modeling, extreme-value theory, and spatio-temporal statistics with applications to risk management in finance, insurance, and environmental science.

EMPLOYMENT

Assistant Professor,
Department of Statistics, University of Manitoba, Winnipeg, Canada

07/2025 –

EDUCATION

Ph.D. in Statistics, University of British Columbia

09/2020 – 06/2025

- GPA: 4.0/4.0 (94.9%)
- Thesis: Multivariate extreme value inference based on tail expansions of copulas with applications to systemic risk analysis
- Supervisor: Prof. Harry Joe

M.Sc. in Mathematics and Statistics, McGill University

09/2018 – 08/2020

- GPA: 4.0/4.0
- Thesis: A self-exciting marked point process model for drought analysis
- Supervisor: Prof. Christian Genest

Joint Honours B.A. in Economics and Finance, McGill University

09/2014 – 05/2018

- GPA: 3.99/4.0
- Graduated with First-Class Joint Honours and Allen Oliver Gold Medal.

PUBLICATIONS

1. **Xiaoting Li** and Harry Joe. Properties of CoVaR based on tail expansions of copulas. *Journal of Multivariate Analysis*, 2025. Accepted
2. **Xiaoting Li**, Harry Joe, and Christian Genest. A Bayesian Factor-Vine copula model for extreme flood insurance losses. *Journal of American Statistical Association*, 2024. Under Revision
3. Harry Joe and **Xiaoting Li**. Likelihood inference for factor copula models with asymmetric tail dependence. *Entropy (Special issue Bayesianism)*, 26(7):610, 2024

4. **Xiaoting Li** and Harry Joe. Multivariate directional tail-weighted dependence measures. *Journal of Multivariate Analysis*, 203:105319, 2024
5. **Xiaoting Li** and Harry Joe. Estimation of multivariate tail quantities. *Computational Statistics & Data Analysis*, 185:107761, 2023
6. **Xiaoting Li**, Christian Genest, and Jonathan Jalbert. A self-exciting marked point process model for drought analysis. *Environmetrics*, 32(8):e2697, 2021

SCHOLARSHIPS AND AWARDS

Lorraine Schwartz Prize in Statistics and Probability UBC	2025
Marshall Prize for Excellence in Statistics UBC	2025
Postgraduate Scholarship - Doctoral NSERC of Canada	2022 - 2025
Four Year Fellowships (4YF) for PhD UBC	2022 - 2025
President's Academic Excellence Initiative PhD Award UBC	2020 - 2025
Graduate Student Travel Award UBC	2024
WSDS (Women in Statistics and Data Science) Travel Award ASA	2023
Faculty of Science Graduate Award UBC	2020
Graduate Excellence Award McGill	2019
Graduate Excellence Entrance Award McGill	2018
Allen Oliver Fellowship McGill	2018
Curtis J. Eberwein Memorial Prize in Economics McGill	2017
Tomlinson Engagement Award for Mentoring McGill	2015

TEACHING EXPERIENCE

Sessional Instructor University of British Columbia	05/2024 – 06/2024
– STAT 302: Introduction to Probability	
– Teaching Evaluation: 4.66/5.0; Favorable Rating(PF): 90%.	
Head Teaching Assistant University of British Columbia	
– STAT 302: Introduction to Probability	01/2024 - 04/2024
– STAT 300: Intermediate Statistics for Applications	09/2020 - 12/2020
Teaching Assistant University of British Columbia	
– STAT 443: Time Series Forecasting	01/2022 - 04/2022
– STAT 406: Statistical Learning	09/2021 - 12/2021
Teaching Assistant McGill University	
– Math 141: Calculus 2	01/2019 - 12/2019
– Math 222: Calculus 3	09/2015 - 12/2015

CONFERENCE TALKS

MATRIX Research Program on Dependence Modelling Melbourne, Australia Title: A Bayesian Factor-Vine copula model for extreme flood insurance losses.	08/2024
Workshop on Dependence Models Munich, Germany Title: Directional tail-weighted dependence measures for multivariate copulas	07/2024
ICSA-Canada Chapter Symposium Niagara Falls, Canada Title: A Bayesian Factor-Vine copula model for extreme flood insurance losses.	07/2024
UBC-SFU Joint Seminar Vancouver, Canada Title: A Bayesian Factor-Vine copula model for extreme flood insurance losses.	11/2023
Canadian Statistical Sciences Institute (CANSSI) Showcase Virtual Title: Estimation of CoVaR based on tail expansions of copulas.	11/2023
Statistical Society of Canada (SSC) 2022 Virtual Title: Nonparametric estimation of multivariate tail quantities.	06/2021

PROFESSIONAL ACTIVITIES AND SERVICES

Peer Reviewer for Statistical Journals	2023 – Present
– Journal of Multivariate Analysis, Annals of the Institute of Statistical Mathematics, Canadian Journal of Statistics, Fuzzy Sets and Systems.	
Adjudicator, Multidisciplinary Undergraduate Research Conference, UBC	2024
Student Representative, Admissions Committee for M.Sc. Statistics Program, UBC	2024
Research Student, Enterprise Stress Testing Division, Scotiabank	2022
Statistical Consultant, Statistical Consulting Practicum, UBC	2021

REFERENCES

Harry Joe (harry.joe@ubc.ca)

Professor, Department of Statistics, University of British Columbia

Christian Genest (christian.genest@mcgill.ca)

Professor, Department of Mathematics and Statistics, McGill University

Natalia Nolde (natalia@stat.ubc.ca)

Professor, Department of Statistics, University of British Columbia