NAME Liang Peng

PHOTO

[PRESENT POSITIONS] Thomas P Bowles chair professor in the Department of Risk Management and Insurance at Georgia State University

[FORMER POSITIONS] Professor in the School of Mathematics at Georgia Institute of Technology

[DEGREES] Ph.D. in 1998 at Erasmus University Rotterdam

[FIELDS OF MAJOR STATISTICAL ACTIVITIES] Financial Econometrics, Extreme Values, Risk Analytics

[SELECTED PUBLICATIONS]

1) *V. Aismit, L. Peng, R. Wang and A. Yu (2019). An efficient approach to quantile capital allocation and sensitivity analysis. Mathematical Finance 29, 1131–1156.*

2) Y. *He, Y. Hou, L. Peng and J. Sheng (2019). Statistical inference for a relative risk measure. Journal of Business and Economic Statistics 37, 301–311.*

3) *X. Liu, B. Yang, Z. Cai and L. Peng (2019). A unified test for predictability of asset returns. Journal of Econometrics 208, 141–159.*

4) *F. Wang, L. Peng, Y. Qi and M. Xu (2019). Maximum penalized likelihood estimation for the endpoint and exponent of a distribution. Statistica Sinica 29, 203–224.*

5) *Q. Liu, C. Ling, D. Li and L. Peng (2019). Bias corrected inference for a modified Lee-Carter Mortality model. ASTIN Bulletin 49, 433–455.*

[ICSA ACTIVITIES] Associate editor of Statistica Sinica from August 2011 to July 2020; Program committee of ICSA 2009 Applied Statistical Symposium; board of

directors from 2011 to 2013; Program committee of ICSA 2016 Applied Statistics Symposium

[PROFESSIONAL COMMITTEES] Program committee of the 2016 American Risk and Insurance Association's annual meeting; Program committee of the 2016 International Symposium on Financial Engineering and Risk Management; Scientific committee of 2016 Insurance: Mathematics and Economics; Scientific committee of the 9th international conference on Extreme Value Analysis; Organizing and scientific committees of Extreme Value Analysis 2013; Program committee for Extreme Value Analysis 2009

[HONORS AND AWARDS] IMS fellow in 2009 and ASA fellow in 2012

[STATEMENT] I will devote my effort to ICSA.