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.

EDUCATION

Ph.D. in Statistics, University of British Columbia — 09/2020 – 05/2025 (Expected)

- GPA: 4.0/4.0 (94.9%)
- Thesis: Multivariate tail inference : estimation, diagnostics, and systemic risk application
- 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 (Top 1 in the graduating program).

PUBLICATIONS

1. **Xiaoting Li** and Harry Joe. Properties of CoVaR based on tail expansions of copulas. *Under Review at Journal of Multivariate Analysis*, 2024
2. **Xiaoting Li**, Harry Joe, and Christian Genest. A Bayesian Factor-Vine copula model for extreme flood insurance losses. *Under Review at Journal of American Statistical Association*, 2024
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 tail-weighted directional dependence measures. *Journal of Multivariate Analysis*, 2023
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

Postgraduate Scholarship - Doctoral | NSERC of Canada 2022 - 2025

Four Year Fellowships for PhD | UBC 2022 - 2025

President's Academic Excellence Initiative PhD Award | UBC 2020 - 2025

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 08/2024
Title: A Bayesian Factor-Vine copula model for extreme flood insurance losses.

Workshop on Dependence Models | Munich, Germany 07/2024
Title: Directional tail-weighted dependence measures for multivariate copulas

ICSA-Canada Chapter Symposium | Niagara Falls, Canada 07/2024
Title: A Bayesian Factor-Vine copula model for extreme flood insurance losses.

UBC-SFU Joint Seminar | Vancouver, Canada 11/2023
Title: A Bayesian Factor-Vine copula model for extreme flood insurance losses.

Canadian Statistical Sciences Institute (CANSSI) Showcase | Virtual 11/2023
Title: Estimation of CoVaR based on tail expansions of copulas.

Statistical Society of Canada (SSC) 2022 | Virtual 06/2021
Title: Nonparametric estimation of multivariate tail quantities.

PROFESSIONAL ACTIVITIES AND SERVICES

Peer Reviewer for Statistical Journals 2023 – Present

- Journal of Multivariate Analysis, Annals of the Institute of Statistical Mathematics, 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, Department of Statistics, 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

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