Yangzhuoran Fin Yang

PhD Student

Monash University, Australia

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Education

Monash University *Clayton, Australia*
Doctor of Philosophy in Statistics *Apr. 2020 - Present*
- Forecast reconciliation with linear combinations

Monash University *Clayton, Australia*
Bachelor of Commerce (Hons) in Econometrics *Mar. 2019 - Dec. 2019*
- Optimal portfolio selection via dimensional reduction in a stochastic optimal control setting
- GPA of 3.875, GRADE H1

Monash University *Clayton, Australia*
Bachelor of Actuarial Science *Jul. 2016 - Oct. 2018*
- GPA of 4, WAM of 90.323

Experience

Huohua Siwei *Beijing, China*
Applied Economist *Apr. 2021 - Jan. 2022*
- Responsibilities including experiment design and evaluation, data mining and R programming

Monash University *Suzhou, China*
Adjunct Lecturer *Oct. 2020 - Jun. 2021*
- Suzhou Industrial Park Monash Research Institute of Science and Techology

ShanghaiTech University SIST *Shanghai, China*
Visiting Student *Dec. 2019 - Aug. 2020*
- Supervisor: Professor Ziping Zhao

Monash University *Clayton, Australia*
Teaching Associate *Feb. 2019 - Sep. 2020*
- Business and economic statistics (ETC1000)
- Applied econometrics (ETC3410)

Monash University *Clayton, Australia*
Research Assistant *Sep. 2017 - Aug. 2020*
- Responsibilities including developments of R packages and data manipulation
- Concepts involving time series, financial data, dimension reduction and stochastic optimization
- Supervisors include Assoc Professor Bonsoo Koo, Dr Dan Zhu, and Professor Rob Hyndman

Tata Education Service *Melbourne, Australia*
Private tutor *Sep. 2017 - Jul. 2019*
- Introductory econometrics, Actuarial statistics, Probability and statistical inference for economics and business, Applied econometrics and Financial econometrics

Monash University *Clayton, Australia*
Teaching Associate *Aug. 2017 - Dec. 2017*
- Introduction to financial accounting (ACC1100)

HDEDU *Clayton, Australia*
Private tutor *Feb. 2017 - Sep. 2017*
- Introductory econometrics and Actuarial statistics

Publications

1. Yang, Y. F., & Zhao, Z. (2020, June). Online robust reduced-rank regression. *The 11th IEEE Sensor Array and Multichannel Signal Processing Workshop*.

Awards

- 2020 IEEE Sensor Array and Multichannel Signal Processing Workshop Best Student Paper Award Finalist
- 2019 Monash Business School Dean's Honour
- 2019 Monash University Econometrics Honours Memorial Scholarship
- 2018 Monash Business School Prize for the Top Achieving Student in Actuarial Science (Undergraduate)
- 2018 Monash University Medal for Undergraduate Academic Excellence
- 2018 Monash Business School Dean's Honour
- 2018 Monash Business School Student Excellence Award in recognition of exceptional academic excellence:
- Business analytics
- Modelling in finance and insurance
- Applied forecasting for business and economics
- 2018 The International Institute of Forecasters Student Forecasting Award offered by Monash University Applied Forecasting for Business and Economics
- 2017 Monash Business School Student Excellence Award in recognition of exceptional academic excellence:
- Statistical Thinking
- Principles of Econometrics
- Contingencies in insurance and pensions
- 2016 Henan University Undergraduate Scholarship
- 2016 Henan University Outstanding Student Award

Software (R packages)

1. Hyndman, R. J., & Yang, Y. F. (2019). *Compenginets: Time series from http://www.comp-engine.org/timeseries/* (Version 0.1) [Computer software]. `https://github.com/robjhyndman/compenginets`
2. Hyndman, R. J. (2019). *Demography: Forecasting mortality, fertility, migration and population data* (Version 1.22) [Computer software]. `https://CRAN.R-project.org/package=demography`
3. Yang, Y. F. (2020). *Lazybar: Progress bar with remaining time forecast method* (Version 0.1.0) [Computer software]. `https://CRAN.R-project.org/package=lazybar`
4. Yang, Y. F. (2020). *Lazytype: Functions and addins to save keystrokes and clicks* (Version 0.0.0.9000) [Computer software]. `https://pkg.yangzhuoranyang.com/lazytype/`
5. Hyndman, R. J., Akram, M., Bergmeir, C., & O'Hara-Wild, M. (2018). *Mcomp: Data from the m-competitions* (Version 2.8) [Computer software]. `https://CRAN.R-project.org/package=Mcomp`
6. Yang, Y. F., & Zhao, Z. (2020). *RRRR: Online robust reduced-rank regression estimation* (Version 1.1.0) [Computer software]. `https://CRAN.R-project.org/package=RRRR`
7. Yang, Y. F. (2019). *Stocon: Portfolio selection in a stochastic control setting* (Version 0.0.0.9000) [Computer software]. `https://pkg.yangzhuoranyang.com/stocon`
8. Hyndman, R. J. (2018). *Tscompdata: Time series data from various forecasting competitions* (Version 0.0.1) [Computer software]. `https://github.com/robjhyndman/tscompdata`
9. Hyndman, R. J., & Yang, Y. F. (2020). *Tsdl: Time series data library* (Version 0.1.0) [Computer software]. `https://finyang.github.io/tsdl/`
10. Hyndman, R. J., Kang, Y., Montero-Manso, P., Talagala, T., Wang, E., Yang, Y. F., O'Hara-Wild, M., Taieb, S. B., Hanqing, C., Lake, D. K., Laptev, N., & Moorman, J. R. (2020). *Tsfeatures: Time series feature extraction* (Version 1.0.2) [Computer software]. `https://CRAN.R-project.org/package=tsfeatures`
11. Koo, B., Tomasetti, N., Goh, K.-Y., & Yang, Y. F. (2020). *Ycevo: Nonparametric estimation of the yield curve evolution* (Version 1.0.0) [Computer software]. `https://github.com/bonsook/ycevo`