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*

- Thesis: 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

Monash University *Suzhou, China*

Adjunct Lecturer *Oct. 2020 - Present*

- 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 Dr 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 econometric

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, YF and Z Zhao (June 2020). Online Robust Reduced-Rank Regression. In: *the 11th IEEE Sensor Array and Multichannel Signal Processing Workshop*. IEEE.

Awards

- 2020 IEEE Sensor Array and Multichannel Signal Processing Workshop (SAM) 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 in:
  - 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 in:
  - Statistical Thinking
  - Principles of Econometrics
  - Contingencies in insurance and pensions
- 2016 Henan University Undergraduate Scholarship
- 2016 Henan University Outstanding Student Award

Software (R packages)

R packages that I've contributed or co-authored.

1. Hyndman, RJ and YF Yang (2019). *compenginets: Time series from http://www.comp-engine.org/timeseries/*. Version 0.1. `https://github.com/robjhyndman/compenginets`.
2. Hyndman, RJ (2019). *demography: Forecasting Mortality, Fertility, Migration and Population Data*. Version 1.22. With contributions from Heather Booth, Leonie Tickle and John Maindonald. `https://CRAN.R-project.org/package=demography`.
3. Yang, YF (2020). *lazybar: Progress Bar with Remaining Time Forecast Method*. Version 0.1.0. `https://CRAN.R-project.org/package=lazybar`.
4. Yang, YF (2020). *lazytype: Functions and Addins to save keystrokes and clicks*. Version 0.0.0.9000. `https://pkg.yangzhuoranyang.com/lazytype/`.
5. Hyndman, RJ, M Akram, C Bergmeir, and M O'Hara-Wild (2018). *Mcomp: Data from the M-Competitions*. Version 2.8. `https://CRAN.R-project.org/package=Mcomp`.
6. Yang, YF and Z Zhao (2020). *RRRR: Online Robust Reduced-Rank Regression Estimation*. Version 1.0.0. `https://CRAN.R-project.org/package=RRRR`.
7. Yang, YF (2019). *stocon: Portfolio selection in a Stochastic control setting*. Version 0.0.0.9000. `https://pkg.yangzhuoranyang.com/stocon`.
8. Hyndman, RJ (2018). *tscompdata: Time series data from various forecasting competitions*. Version 0.0.1. `https://github.com/robjhyndman/tscompdata`.
9. Hyndman, RJ and YF Yang (2018). *tsdl: Time Series Data Library*. Version 0.1.0. `https://finyang.github.io/tsdl/`.
10. Hyndman, RJ, Y Kang, P Montero-Manso, T Talagala, E Wang, YF Yang, M O'Hara-Wild, S Ben Taieb, C Hanqing, DK Lake, N Laptev, and JR Moorman (2019). *tsfeatures: Time Series Feature Extraction*. Version 1.0.1. `https://CRAN.R-project.org/package=tsfeatures`.
11. Koo, B, N Tomasetti, KY Goh, and YF Yang (2020). *ycevo: Nonparametric Estimation of the Yield Curve Evolution*. Version 1.0.0. `https://github.com/bonsook/ycevo`.