

Yangzhuoran Fin Yang

PHD STUDENT

Monash University, Australia

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Education

Monash University

DOCTOR OF PHILOSOPHY IN STATISTICS

- Forecast reconciliation with linear combinations

Clayton, Australia

Apr. 2020 - Present

Monash University

BACHELOR OF COMMERCE (HONS) IN ECONOMETRICS

- Thesis: Optimal portfolio selection via dimensional reduction in a stochastic optimal control setting
- GPA of 3.875, GRADE H1

Clayton, Australia

Feb. 2019 - Nov. 2019

Monash University

BACHELOR OF ACTUARIAL SCIENCE

- GPA of 4, WAM of 90.323

Clayton, Australia

Jul. 2016 - Jul. 2018

Experience

ShanghaiTech University SIST

VISITING STUDENT

- Supervisor: Professor Ziping Zhao

Shanghai, China

Dec. 2019 - Feb. 2020

Monash University

TEACHING ASSOCIATE

- Business and economic statistics (ETC1000)

Clayton, Australia

Mar. 2019 - Present

Monash University

RESEARCH ASSISTANT

- 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

Clayton, Australia

Jan. 2016 - Present

Australia Ultimate Services

PRIVATE TUTOR

- Introductory Econometrics, Actuarial Statistics, Probability and statistical inference for economics and business, Applied econometrics and Financial Econometric

Clayton, Australia

Sep. 2017 - Jul. 2019

Monash University

TEACHING ASSOCIATE

- Introduction to financial accounting (ACC1100)

Clayton, Australia

Jul. 2017 - Nov. 2017

HDEDU

PRIVATE TUTOR

- Introductory Econometrics and Actuarial Statistics

Clayton, Australia

Feb. 2017 - Sep. 2017

Publications

- 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

- 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>.