Yangzhuoran Yang

Honours Student

Monash University, Australia

+61 414 060 712 | Fin.Yang@monash.edu | yangzhuoranyang.com | FinYang | yangzhuoranyang | YangzhuoranY

Education

Monash University *Clayton, Australia*

Bachelor of Commerce (Hons) in Econometrics *Feb. 2019 - Present*

- Thesis: Optimal portfolio selection via dimensional reduction in a stochastic optimal control setting

Monash University *Clayton, Australia*

Bachelor of Actuarial Science *Jul. 2016 - Jul. 2018*

- GPA of 4, WAM of 90.323

Henan University *Kaifeng, China*

Bachelor of Finance *Sep. 2014 - Present*

- GPA of 3.940

Experience

ShanghaiTech University SIST *Shanghai, China*

Visiting Student *Dec. 2019 - Feb. 2020*

- Supervisor: Professor Ziping Zhao

Monash University *Clayton, Australia*

Teaching Associate *Mar. 2019 - Present*

- Business and economic statistics (ETC1000)

Monash University *Clayton, Australia*

Research Assistant *Jan. 2016 - Present*

- 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

Australia Ultimate Services *Clayton, 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 *Jul. 2017 - Nov. 2017*

- Introduction to financial accounting (ACC1100)

HDEDU *Clayton, Australia*

Private tutor *Feb. 2017 - Sep. 2017*

- Introductory Econometrics and Actuarial Statistics

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 Y 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, Y (2019). *lazytype: Functions and Addins to save keystrokes and clicks*. Version 0.0.0.9000. `https://pkg.yangzhuoranyang.com/lazytype/`.
4. 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`.
5. Yang, Y (2019). *stocon: Portfolio selection in a Stochastic control setting*. Version 0.0.0.9000. `https://pkg.yangzhuoranyang.com/stocon`.
6. Hyndman, RJ (2018). *tscompdata: Time series data from various forecasting competitions*. Version 0.0.1. `https://github.com/robjhyndman/tscompdata`.
7. Hyndman, RJ and Y Yang (2018). *tsdl: Time Series Data Library*. Version 0.1.0. `https://finyang.github.io/tsdl/`.
8. Hyndman, RJ, Y Kang, P Montero-Manso, T Talagala, E Wang, Y 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`.
9. Koo, B, N Tomasetti, KY Goh, and Y Yang (2019). *ycevo: Non-Parametric Estimation of the Yield Curve Evolution*. Version 1.0.0. `https://github.com/FinYang/ycevo`.