

# Yangzhuoran Yang

HONOURS STUDENT

Monash University, Australia

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## Education

### Monash University

BACHELOR OF COMMERCE (HONS) IN ECONOMETRICS

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

Clayton, Australia

Feb. 2019 - Present

### Monash University

BACHELOR OF ACTUARIAL SCIENCE

- GPA of 4, WAM of 90.323

Clayton, Australia

Jul. 2016 - Jul. 2018

### Henan University

BACHELOR OF FINANCE

- GPA of 3.940

Kaifeng, China

Sep. 2014 - Present

## Experience

### 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

## Awards

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- 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)

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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, 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>.
3. Yang, Y (2019). *stocon: Portfolio selection in a Stochastic control setting*. Version 0.0.0.9000. <https://github.com/FinYang/stocon>.
4. Hyndman, RJ (2018). *tscompdata: Time series data from various forecasting competitions*. Version 0.0.1. <https://github.com/robjhyndman/tscompdata>.
5. Hyndman, RJ and Y Yang (2018). *tsdl: Time Series Data Library*. Version 0.1.0. <https://finyang.github.io/tsdl/>.
6. 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>.