# RYAN THOMPSON

### Curriculum Vitae

Room E773, Menzies Building, Clayton Campus

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20 Chancellors Walk

Monash University VIC 3800

Australia

Interests High-dimensional statistics, time series forecasting, mathematical optimisation

EDUCATION Monash University

• Doctor of Philosophy in Statistics, 2022 (expected)

University of Sydney

- Bachelor of Commerce (Honours) in Business Analytics, 2016
- Bachelor of Commerce in Econometrics and Finance, 2015

#### Positions Monash University

- Teaching Associate, Econometrics and Business Statistics, 2019 to present
- Research Assistant, Econometrics and Business Statistics, 2019

# University of Sydney

- Research Assistant, Business Analytics, 2016
- Teaching Assistant, Business Analytics, 2016

#### Research Journal Articles

1. Matsypura, D., Thompson, R., and Vasnev, A. L. (2018). 'Optimal selection of expert forecasts with integer programming'. Omega 78, pp. 165–175.

#### Unpublished Articles

1. Thompson, R. (2020). Robust subset selection. arXiv: 2005.08217.

#### Honours Scholarships

- Monash Business School Dean's Excellence Award, 2019 to 2022
- Australian Government Research Training Program Scholarship, 2019 to 2022

### Awards

- Monash Business School Student Excellence Award, 2020
- University of Sydney Academic Merit Prize, 2016

#### Affiliations

- American Statistical Association, April 2018 to present
- International Institute of Forecasters, October 2020 to present
- Statistical Society of Australia, June 2017 to present

#### Teaching

# Monash University

- Applied Forecasting (3nd and 5th year), Semester 1 2021
- Statistical Thinking (2nd and 5th year), Semester 2 2020
- Applied Forecasting (3nd and 5th year), Semester 1 2020
- Statistical Thinking (2nd and 5th year), Semester 2 2019
- Business Forecasting (3rd and 5th year), Semester 1 2019

# University of Sydney

- Quantitative Business Analysis (1st year), Semester 2 2016
- Quantitative Business Analysis (1st year), Semester 1 2016

#### Industry

### KPMG Australia

- Senior Consultant, Actuarial & Financial Risk, October 2018 to February 2019
- Consultant, Actuarial & Financial Risk, February 2017 to September 2018

#### Referees

Available on request.