

Ryan Thompson

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Positions

Research Associate, School of Mathematics and Statistics, University of New South Wales	2022–
Visiting Scientist, Data61, Commonwealth Scientific and Industrial Research Organisation	2022–

Education

PhD in Econometrics and Business Statistics (submitted), Monash University	2019–
BCom (Hons) in Business Analytics, University of Sydney	2016
BCom in Econometrics and Finance, University of Sydney	2013–2015

Research

Publications

Thompson, R. (2022). ‘Robust subset selection’. *Computational Statistics and Data Analysis* 169, p. 107415.

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

Preprints

Qian, Y., Thompson, R., and Vasnev, A. L. (2022). ‘Global combinations of expert forecasts’. arXiv: [2207.07318](https://arxiv.org/abs/2207.07318).

Thompson, R., Forbes, C. S., MacEachern, S. N., and Peruggia, M. (2022). ‘Familial inference’. arXiv: [2202.12540](https://arxiv.org/abs/2202.12540).

Thompson, R. and Vahid, F. (2022). ‘Group selection and shrinkage: Structured sparsity for semiparametric models’. arXiv: [2105.12081](https://arxiv.org/abs/2105.12081).

Software

R package **familial**: Statistical tests of familial hypotheses. Available on [CRAN](https://cran.r-project.org/web/packages/familial/index.html)

R package **grpsel**: Group subset selection. Available on [CRAN](https://cran.r-project.org/web/packages/grpsel/index.html)

R package **robustsubsets**: Robust subset selection. Available on [GitHub](https://github.com/ryan-thompson/robustsubsets)

Presentations

‘Familial inference’. Contributed talk, 24th International Conference on Computational Statistics	Aug 2022
‘Robust subset selection’. Invited talk, 15th International Conference on Computational and Financial Econometrics	Dec 2021

‘Group selection and shrinkage with application to sparse semiparametric modeling’. Contributed talk, Joint Statistical Meetings 2021	Aug 2021
‘Robust subset selection’. Contributed talk, Australian and New Zealand Statistical Conference 2021	Jul 2021

Teaching

Tutor, Monash University

Applied forecasting, 3rd and 5th year	Sem 1 2022
Principles of econometrics, 3rd and 5th year	Sem 2 2021
Applied forecasting, 3rd and 5th year	Sem 1 2021
Statistical thinking, 2nd and 5th year	Sem 2 2020
Applied forecasting, 3rd and 5th year	Sem 1 2020
Statistical thinking, 2nd and 5th year	Sem 2 2019
Business forecasting, 3rd and 5th year	Sem 1 2019

Tutor, University of Sydney

Quantitative business analysis, 1st year	Sem 2 2016
Quantitative business analysis, 1st year	Sem 1 2016

Awards, prizes, and scholarships

Monash Business School Student Excellence Award	Apr 2020
Australian Government Research Training Program Scholarship	Dec 2018
Monash Business School Dean’s Excellence Award	Dec 2018
University of Sydney Academic Merit Prize	May 2017

Industry experience

Senior Consultant, Actuarial and Financial Risk, KPMG Australia	Oct 2018–Feb 2019
Consultant, Actuarial and Financial Risk, KPMG Australia	Feb 2017–Sep 2018

Professional service

Reviewer for Omega
External thesis examiner for University of Sydney

Affiliations

American Statistical Association, Member
Institute of Mathematical Statistics, Member
International Institute of Forecasters, Member
Statistical Society of Australia, Member

References

Professor Farshid Vahid

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Associate Professor Catherine Forbes

Department of Econometrics and Business Statistics, Monash University
+61 3 9905 2471, catherine.forbes@monash.edu