Ryan Thompson

Rm 853B Menzies Building · Monash University · Australia
✉ ryan.thompson@monash.edu · 🌐 ryan-thompson.github.io

Education

PhD in Econometrics and Business Statistics, Monash University   2019–pres.
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, In press.

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

Preprints

Thompson, R., Forbes, C. S., MacEachern, S. N., and Peruggia, M. (2022). 'Familial inference'. arXiv: 2202.12540.

Thompson, R. and Vahid, F. (2021). 'Group selection and shrinkage with application to sparse semiparametric modeling'. arXiv: 2105.12081.

Software

R package `familial`: Statistical tests of familial hypotheses. Available on CRAN
R package `grpsel`: Group subset selection. Available on CRAN
R package `robustsubsets`: Robust subset selection. Available on GitHub

Presentations

'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 assistant

Applied forecasting, Monash University   Sem 1 2022
Principles of econometrics, Monash University   Sem 2 2021
Applied forecasting, Monash University   Sem 1 2021
Statistical thinking, Monash University   Sem 2 2020
Applied forecasting, Monash University   Sem 1 2020

Statistical thinking, Monash University	Sem 2 2019
Business forecasting, Monash University	Sem 1 2019
Quantitative business analysis, University of Sydney	Sem 2 2016
Quantitative business analysis, University of Sydney	Sem 1 2016

Awards, prizes, and scholarships

Australian Government Research Training Program Scholarship	Feb 2019–pres.
Monash Business School Dean's Excellence Award	Feb 2019–pres.
Monash Business School Student Excellence Award	Apr 2020
University of Sydney Academic Merit Prize	May 2017

Industry experience

| Senior Consultant in Actuarial and Financial Risk, KPMG Australia | Oct 2018–Feb 2019 |
| Consultant in 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
Department of Econometrics and Business Statistics, Monash University
+61 3 9905 2359, farshid.vahid@monash.edu

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