

Ryan Thompson

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Appointments

Research Fellow, School of Mathematical and Physical Sciences
University of Technology Sydney Jul 2024–pres.

Research Associate, School of Mathematics and Statistics
University of New South Wales Jun 2022–Jun 2024

Education

Doctor of Philosophy, Mathematics and Statistics
Monash University Feb 2019–Sep 2022

Bachelor of Commerce (Honours), Business Analytics
University of Sydney Mar 2016–Nov 2016

Bachelor of Commerce, Econometrics and Finance
University of Sydney Mar 2013–Nov 2015

Publications

Lyu, Z., Ahfock, D., Thompson, R., and McLachlan, G. J. (2024). ‘Semi-supervised Gaussian mixture modelling with a missing data mechanism in R’. *Australian and New Zealand Journal of Statistics* 66.2, pp. 142–162.

Thompson, R., Bonilla, E. V., and Kohn, R. (2024). ‘Contextual directed acyclic graphs’. *Proceedings of the 27th International Conference on Artificial Intelligence and Statistics*. Vol. 238, pp. 2872–2880.

Thompson, R., Forbes, C. S., MacEachern, S. N., and Peruggia, M. (2024). ‘Familial inference: Tests for hypotheses on a family of centres’. *Biometrika* 111.3, pp. 1029–1045.

Thompson, R., Qian, Y., and Vasnev, A. L. (2024). ‘Flexible global forecast combinations’. *Omega* 126, p. 103073.

Thompson, R. and Vahid, F. (2024). ‘Group selection and shrinkage: Structured sparsity for semiparametric additive models’. *Journal of Computational and Graphical Statistics* 33.4, pp. 1286–1297.

Thompson, R., Dezfouli, A., and Kohn, R. (2023). ‘The contextual lasso: Sparse linear models via deep neural networks’. *Advances in Neural Information Processing Systems*. Vol. 36, pp. 19940–19961.

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

Thompson, R., Bonilla, E. V., and Kohn, R. (2024). ‘ProDAG: Projection-induced variational inference for directed acyclic graphs’. arXiv: [2405.15167](https://arxiv.org/abs/2405.15167).

Presentations

‘Familial inference for regression models’. Invited talk, 2024 International Society for Bayesian Analysis World Meeting	Jul 2024
‘Contextual directed acyclic graphs’. Contributed poster, 27th International Conference on Artificial Intelligence and Statistics	May 2024
‘The contextual lasso: Sparse linear models via deep neural networks’. Contributed poster, 37th Conference on Neural Information Processing Systems	Dec 2023
‘Contextual directed acyclic graphs’. Seminar talk, School of Mathematics and Statistics, University of New South Wales	Nov 2023
‘Global combinations of expert forecasts’. Invited talk, 6th International Conference on Econometrics and Statistics	Aug 2023
‘Reimagining time-honoured statistical models via deep learning’. Invited talk, CSIRO’s Machine Learning and Artificial Intelligence Reimagining Science Conference 2023	Jun 2023
‘Sparse statistical learning with structure: Advances in computation and theory’. Invited talk, 36th PhD Conference in Economics and Business	Nov 2022
‘Beyond the black box: Expressive and interpretable modelling’. Invited talk, CSIRO’s Collaborative Intelligence Meet and Mingle 2022	Oct 2022
‘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

Monash University:

Applied Forecasting, Teaching Assistant	Sem 1 2020, Sem 1 2021, Sem 2 2022
Principles of Econometrics, Teaching Assistant	Sem 2 2021
Statistical Thinking, Teaching Assistant	Sem 2 2019, Sem 2 2020
Business Forecasting, Teaching Assistant	Sem 1 2019

University of Sydney:

Quantitative Business Analysis, Teaching Assistant

Sem 1 2016, Sem 2 2016

Non-academic positions

Visiting Scientist, Analytics and Decision Sciences, CSIRO's Data61

Jun 2022–pres.

Senior Consultant, Actuarial and Financial Risk, KPMG Australia

Oct 2018–Feb 2019

Consultant, Actuarial and Financial Risk, KPMG Australia

Feb 2017–Sep 2018

Honours

Monash University Vice-Chancellor's Commendation for Thesis Excellence

2023

Monash Business School Purple Unit (Teaching) Award

2020, 2021, 2022

Monash Business School Student Excellence Award

2019

Australian Government Research Training Program Scholarship

2019

Monash Business School Dean's Excellence Award

2019

University of Sydney Academic Merit Prize

2016

Service

Reviewer for Advances in Neural Information Processing Systems, Econometric Reviews, Electronic Journal of Statistics, International Conference on Artificial Intelligence and Statistics, International Conference on Learning Representations, Omega

Thesis examiner for University of Sydney

Organiser for UNSW Data Science Hub Year 10 Work Experience Week 2022, 2023

Affiliations

American Statistical Association, Member

Institute of Mathematical Statistics, Member

International Society for Bayesian Analysis, Member

Statistical Society of Australia, Member