RYAN THOMPSON
CURRICULUM VITAE

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Australia

Research interests

High-dimensional statistics, time series forecasting, mathematical optimisation

Education

Doctor of Philosophy in Statistics, Monash University	2022
Bachelor of Commerce (Honours) in Business Analytics, University of Sydney	2016
Bachelor of Commerce in Econometrics and Finance, University of Sydney	2015

Journal articles

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

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

Teaching assistant

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

Industry experience

Senior Consultant (Actuarial & Financial Risk), KPMG Australia	Oct 2018 to Feb 2019
Consultant (Actuarial & Financial Risk), KPMG Australia	Feb 2017 to Sep 2018

Honours and awards

Monash Business School Dean's Excellence Award	2019 to 2022
Australian Government Research Training Program Scholarship	2019 to 2022
Monash Business School Student Excellence Award	2020
University of Sydney Academic Merit Prize	2016

Professional affiliations

American Statistical Association	Apr 2018 to present
International Institute of Forecasters	Oct 2020 to present
Statistical Society of Australia	Jun 2017 to present

References

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