

Ryan Thompson

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Interests

High-dimensional statistics, time series forecasting, mathematical optimisation

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

Refereed publications

Thompson, R. (2022+). ‘Robust subset selection’. *Computational Statistics and Data Analysis*, Forthcoming.

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

Non-refereed publications

Thompson, R. (2020). ‘Forecasting in the world of big data’. *ORMS Tomorrow* Spring/Summer 2020, pp. 20–21.

Preprints

Thompson, R. and Vahid, F. (2021). ‘Group selection and shrinkage with application to sparse semiparametric modeling’. arXiv: [2105.12081](https://arxiv.org/abs/2105.12081).

Software

R package **familial**: Statistical tests of familial hypotheses. Available on [CRAN](#)

R package **grpse1**: 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

Teaching assistant, Monash University

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

Teaching assistant, University of Sydney

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

Awards, scholarships, and prizes

Monash Business School Dean’s Excellence Award	Feb 2019–pres.
Australian Government Research Training Program Scholarship	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

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Associate Professor Catherine Forbes

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