Ryan Thompson
Curriculum Vitae

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Australia

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INTERESTS
Variable selection, high-dimensional statistics, time series forecasting, mathematical optimisation

EDUCATION
Monash University
- Doctor of Philosophy in Statistics, 2022 (expected)

University of Sydney
- Bachelor of Commerce (Honours) in Business Analytics, 2016
- Bachelor of Commerce in Econometrics and Finance, 2015

POSITIONS
Monash University
- Teaching Associate, Econometrics and Business Statistics, 2019 to present
- Research Assistant, Econometrics and Business Statistics, 2019

University of Sydney
- Research Assistant, Business Analytics, 2016
- Teaching Assistant, Business Analytics, 2016

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

Unpublished Articles
1. Thompson, R. (2020). *Robust subset selection.* arXiv: 2005.08217.

HONOURS
Scholarships
- Monash Business School Dean's Excellence Award, 2019 to 2022
- Australian Government Research Training Program Scholarship, 2019 to 2022

Awards
- Monash Business School Student Excellence Award 2020
- University of Sydney Academic Merit Prize, 2016

AFFILIATIONS
- American Statistical Association, April 2018 to present
- Statistical Society of Australia, June 2017 to present

TEACHING   Monash University
- Statistical Thinking (2nd and 5th year), Semester 2 2020
- Applied Forecasting (3nd and 5th year), Semester 1 2020
- Statistical Thinking (2nd and 5th year), Semester 2 2019
- Business Forecasting (3rd and 5th year), Semester 1 2019

University of Sydney
- Quantitative Business Analysis (1st year), Semester 2 2016
- Quantitative Business Analysis (1st year), Semester 1 2016

INDUSTRY   KPMG Australia
- Senior Consultant, Actuarial & Financial Risk, October 2018 to February 2019
- Consultant, Actuarial & Financial Risk, February 2017 to September 2018

REFEREES   Available on request.