RYAN THOMPSON

Curriculum Vitae

Room E773, Menzies Building, Clayton Campus

ryan-thompson.github.io 😯

V

20 Chancellors Walk

Monash University VIC 3800

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

Research

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Unpublished Articles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.