

## SHUOFAN ZHANG

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**EDUCATION** ◇ 2009 – 2013, Bachelor of International Business, Shanghai Customs College, China

Highest mark achieved in the cohort:

*Advanced Mathematics I; Linear Algebra; Probability and Statistics.*

◇ 2016 – 2018, Master of Applied Economics and Econometrics, Monash University, Australia

Highest mark achieved in the cohort:

*Probability and Statistical Inference for Economics and Business; Statistics of Stochastic Processes; Principles of Econometrics; Microeconomics; Applied Econometrics; Applied Econometrics II; Financial Econometrics; Financial Econometrics II.*

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**MASTER'S  
THESIS**

Can we train the computer to read residual plots? (Working Paper)

February 2018 – June 2018

*Authors: Shuofan Zhang, Dianne Cook*

This thesis develops a computer vision model to read residual plots. It compares results with a large database of human evaluations as well as the conventional distribution tests. This innovative methodology of performing hypothesis tests could avoid the complex derivations of conventional distribution tests, while exploiting the useful information in the residual plots. Its potential is supported by the satisfactory accuracy achieved in this study.

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**RESEARCH  
ASSISTANCE**

Co-integration and high-dimensional forecasting

June 2018 – present

*Research Supervisors: Heather Anderson, Farshid Vahid*

This work is exploring the use of LASSO (Least Absolute Shrinkage and Selection Operator) in a predictive regression to identify co-integrating relationships that will potentially improve the prediction of GDP growth, inflation and bond returns.

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Student voice as feedback: An instrument to measure student perceptions of live streaming technologies (Working Paper)

August 2018 – present

*Authors: Mike Bryant, Mariko Francis, Trevor Wood, Shuofan Zhang, Kris Ryan*

This study adapted the CRiSP questionnaire (Richardson et al. 2014) to measure student levels of perceptions of live-streaming. A combination of factor analysis and item response theory was

employed to examine item and scalar equivalence in order to validate the instrument. Our paper presents the overarching framework and describes the adapted and validated CRiSP instrument.

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TEACHING ASSOCIATE	Semester Two, 2018  ETC3410/BEX3410/ETC5341: Applied Econometrics  ETC2520/BEX2520/ETC5252: Probability and Statistical Inference for Economics and Business
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WORK HISTORY	July 2013 – March 2016, Medical specialist, MSH China, Shanghai Main duties: Risk management; Pre-authorization evaluation; Translation.
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AWARDS AND HONOURS	2011 and 2012 Academic Progressive Award, Shanghai Customs College  2016 and 2017 Monash Business School Student Excellence Award  2018 Econometric Game in University of Amsterdam
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INTEREST	Applied Econometrics, Economics
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SKILLS	R   Stata   EViews   Matlab   LaTeX
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REFEREES	<p>◇ Heather Anderson, Maureen Brunt Professor of Economics and Econometrics and Head of the Department of Econometrics and Business Statistics at Monash University, Associate editor of the Journal of Applied Econometrics.</p> <p>◇ Farshid Vahid, Professor in the Department of Econometrics and Business Statistics at Monash University, Associate editor of Macroeconomic Dynamics.</p> <p>◇ Dianne Helen Cook, Professor of Business Analytics at Monash University, Fellow of the American Statistical Association, elected Ordinary Member of the R Foundation, and past editor of the Journal of Computational and Graphical Statistics.</p>
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