

SHUOFAN ZHANG

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, Programming Language, International Finance.

♦ 2016 – 2018, Master of Applied 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.

RESEARCH INTERESTS Econometrics

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.

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.

♦ 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. Exploratory factor analysis was employed to validate the instrument.

TEACHING
ASSOCIATE

Semester Two, 2018

ETC3410/BEX3410/ETC5341: Applied Econometrics

ETC2520/BEX2520/ETC5252: Probability and Statistical Inference for Economics and Business

Semester One, 2019

ETC3460/BEX3460/ETC5346: Financial Econometrics

AWARDS
AND
HONOURS

2010 Shanghai Customs College Academic Progressive Award

2011-2012 Shanghai Customs College Scholarship

2016 and 2017 Monash Business School Student Excellence Award

2018 Econometric Game in University of Amsterdam

SKILLS

R Stata EViews Matlab LaTeX

REFEREES

◇ 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.

◇ Farshid Vahid, Professor in the Department of Econometrics and Business Statistics at Monash University, Associate editor of Macroeconomic Dynamics.

◇ Dianne Helen Cook, Professor of Business Analytics at Monash University, Fellow of the American Statistical Association, elected Ordinary Member of the R Foundation, and former editor of the Journal of Computational and Graphical Statistics.
