Department of Econometrics & Business Statistics
Monash University, Melbourne VIC 3800, Australia.
+61 4 23216232 | Shuofan.Zhang@monash.edu
Github: Shuofan | https://shuofan.netlify.com/

SHUOFAN ZHANG

EDUCATION

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

- ◊ Advanced Mathematics I (Top 1)
- ◊ Linear Algebra (Top 1)
- ◊ Probability and Statistics (Top 1)

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

- ◊ Probability and statistical inference for economics (Top 1)
- ◊ Statistics of Stochastic Processes (Top 1)
- ◊ Principles of Econometrics (Top 1)
- ◊ Microeconomics (Top 1)
- ◊ Applied Econometrics (Top 1)
- ◊ Applied Econometrics II (Top 1)
- ◊ Financial Econometrics (Top 1)
- ◊ Financial Econometrics II (Top 1)

RESEARCH INTEREST

Applied Econometrics, Economics

MASTER'S THESIS

February 2018 – June 2018

Can we train the computer to read residual plots?

Shuofan Zhang, Dianne Cook (Working Paper)

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 test. The comparison between computer and human is made on a very restricted and controlled set of residual plot structures. A new small human subject study is also conducted to compare human vs. computer in reading heteroscedasticity.

RESEARCH ASSISTANCE

June 2018 – present

High-dimensional Predictive Regression in the Presence of Co-integration

Bonsoo Koo, Heather Anderson, Myung Hwan Seo, Wenying Yao

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.

August 2018 – present

Student voice as feedback: An instrument to measure student perceptions of live streaming technologies

Mike Bryant, Mariko Francis, Trevor Wood, Shuofan Zhang, Kris Ryan (Working Paper)

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.

TEACHING ASSOCIATE

Semester Two, 2018

ETC3410/BEX3410/ETC5341: Applied Econometrics

ETC2520/BEX2520/ETC5252: Probability and statistical inference for economics

PROFESSIONAL EXPERIENCES

July 2013 – March 2016, Medical specialist, MSH China, Shanghai
Risk management; Pre-authorization evaluation; Translation.

AWARDS AND HONOURS

2011 Academic Progressive Award, Shanghai Customs College

2012 Academic Progressive Award, Shanghai Customs College

2016 Monash Business School Student Excellence Award

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 Monash University.

♥ Farshid Vahid, Professor in the Department of Econometrics and Business Statistics at Monash University, the associate editor of Macroeconomic Dynamics, Empirical Economics and the Australian and New Zealand Journal of Statistics.

♥ Dianne Helen Cook, an Australian statistician, the editor of the Journal of Computational and Graphical Statistics, and an expert on the visualization of high-dimensional data.