

SHUOFAN ZHANG

EDUCATION September 2009 – July 2013
B.B.A. of International Business, Shanghai Customs College, China
July 2016 – July 2018
M.S. of Applied Economics and Econometrics, Monash University, Australia

SKILLS R Stata EViews Matlab LaTeX

MASTER'S THESIS
(WORKING PAPER)

February 2018 – June 2018

Can we train the computer to read residual plots?

Residuals plots are a primary means to diagnose statistical models. It requires human evaluation to determine if the structure in the plot is consistent with a random variation or not. If not, then the diagnosis is that the model has not adequately captured the relationships between response and explanatory variable in the data. 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

We employ the LASSO (Least Absolute Shrinkage and Selection Operator) in the predictive regression to improve the prediction of stock returns. The consistency of the LASSO for estimating the co-integrating vector is established; the limiting distribution of the co-integrating vector is derived; the empirical study is conducted on both simulated and real data.

August 2018 – present

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

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

Hospital Representative and Medical specialist, MSH China, Shanghai

July 2013 – March 2016

Risk management; Pre-authorization evaluation; Translation.

AWARDS AND
HONOURS

2016 Monash Business School Student Excellence Award, in recognition of exceptional academic excellence in:

- ◇ Probability and statistical inference for economics (top 1)

2017 Monash Business School Student Excellence Award, in recognition of exceptional academic excellence in:

- ◇ 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)

2018 Econometric Game in University of Amsterdam.
