

Jasarin Vorawathanabuncha

110 Sinthorn Village, Happyland
Bangkapi, Bangkok 10240
☎ (+66) 884988849
✉ v.jasarin@gmail.com

Education

- May 2019–Dec 2020 **Carnegie Mellon University**, Pittsburgh, PA.
(Incoming) Master of Science in Computational Finance
- Aug 2015–May 2019 **Chulalongkorn University**, Bangkok, Thailand.
Bachelor of Business Administration (Banking and Finance), **3.98/4.00**, *Rank: 1/118*
- Relevant Courses:** Macroeconomics, Corporate Finance, Derivatives, Fixed-Income, Investments, Inferential Statistics, Econometrics, Linear Algebra and Multivariable Calculus, Quantitative Analysis, Financial Modelling, Financial Engineering, (Graduate) Time-Series Econometrics, Credit Modelling, Python Programming, Game Theory, (Graduate) Micro-Econometrics
- Course Project:** Sensitivity Analysis and Intuitions on Wedding-Cake Structured Notes.

Experience

- Aug 2018–Present **WorldQuant Research**, *Thailand*, Part-time Research Consultant.
- Find trading strategies (alphas) for US, EU, and Asian equities using WebSim platform.
- May–Aug 2018 **WorldQuant Research**, *Thailand*, Quantitative Research Intern (*full-time offer received*).
- Low- to mid-frequency US Equity market-neutral alpha research with an average out-of-sample Sharpe/in-sample Sharpe of 1.48.
 - Wrote algorithms for Kalman Filter, Fast Fourier Transform, Principal Component Analysis, Logistics Regression, GARCH estimation and applied them to alphas in Python.
 - Developed Python-based Alphas' parameter optimizers with stats module and genetic algorithm.
- Dec 2017–Feb 2018 **Chulalongkorn University**, Research Assistant.
In close collaboration with Dr. Peerapong Dhangwatnotai.
- Scraped and stored large intraday market data into a MySQL database using Python-based scripts.
 - Maintained Google Cloud instances to automate the data collecting process.
 - Analyzed the data for potential price-volume trading strategies.
- Aug–Dec 2017 **Chulalongkorn University**, *Mathematical Techniques for Finance*, Teaching Assistant.
Second-year Undergraduate course on Linear Algebra, Multivariable Calculus, and Optimization
- Held office hours and helped guide students through the course material.
 - Worked closely with the lecturers to prepare weekly problem sets with detailed solutions.

Achievements

- 2016 **Academic Excellence Awards.**
2017
2018 *Awarded to students with the highest cumulative GPA of each major*
- 2017 **Crown Diamond in Economics Competition**, Silver Medalist.
Ranked 2nd among 224 teams for microeconomics analysis on Thailand's alcohol tax.
- 2016 **Thailand 6th Mozart International Piano Competition**, Finalist.

Extra-curriculars

- Aug 2017–Present **Finance Major Student Committee**, Member.
Elected by the senior committee to represent finance major students.
- Plan faculty activities and propose them to the department for approval
 - Head programmer of stock trading simulations on University's Open Days
- 2015–2016 **CU Chorus**, Junior Pianist.
- Provided accompaniments to the choir during practices and rehearsals
 - Chosen by the conductor to play at the commencement ceremony

Skills and Interests

- Software Bloomberg, Reuters Eikon, Stata, Excel
Computer (Intermediate) Python
Languages (Beginner) C++, MATLAB, VBA, L^AT_EX
- Languages English (IELTS: **8.0/9.0**), Thai (Native)

MOOCs

- Andrew Ng's Machine Learning, Coursera
- Pricing Options with Mathematical Models, CaltechX
- Stochastic Processes: Data Analysis and Computer Simulation, KyotoUx
- Linear Algebra, MIT OpenCourseWare
- Differential Equations, MIT OpenCourseWare