

# Jasarin Vorawathanabuncha

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## Education

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  
**Currently Enrolled:** Python Programming, Credit Modelling, Seminar in Corporate Finance, 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*, Financial Data Scientist 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.

Dec 2017–Jan 2018 **Mahidol University**, Research Assistant.  
*Under supervision of Dr. Kaniz Bukkavesa.*  
► Researched and cleaned datasets from various publications and Bloomberg Terminal.

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<sup>A</sup>T<sub>E</sub>X  
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