KONGSAK TIPAKORNROJANAKIT (SAM)

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65 Petchkasame 42, Bangkok 10160, Thailand

EDUCATION

Mahidol University International College

Bachelor of Science in Computer Science

January 2014 – December 2017 Nakhon Pathom, Thailand

- First Class Honors
- Applied Mathematics Minor
- Programming Club President
- GPA 3.61/4.00

The Macduffie School

Exchange Program

September 2012 – June 2013 Massachusett, USA

Glassboro High School

Exchange Program

September 2011 – June 2012 New Jersey, USA

PROFESSIONAL EXPERIENCE

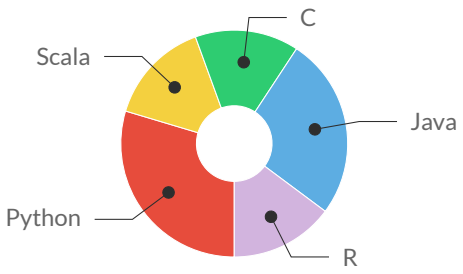
Quatitative Analysis Aprentice (Intership)

Bualuang Securities

July 2016 – September 2016 Bankok, Thailand

- Program a backtesting system and trade based on risk level.
- Analyze theory and time-series correlations.
- Analyze backtest result mainly focus on
  - Return on Investment
  - Win/Loss Ratio
  - Max Draw down
  - Sharp Ratio
  - Percent Win/Loss Frequency Distribution.
- Create Seasonality web-based application.

PROGRAMMING SKILLS



CAREER OBJECTIVE

As a person who interested in programming, mathematic, economics, and stock market, I can't help but find myself dream of becoming an Hedge Fund Manager. I love how the stock market is a competitive strategy game. The challenge of making decisions to outsmart the other investors drives me to achieve more.

ACHIEVEMENT

ACM-ICPC Programming Contest

Multi-tiered competitive programming among the universities of the world.

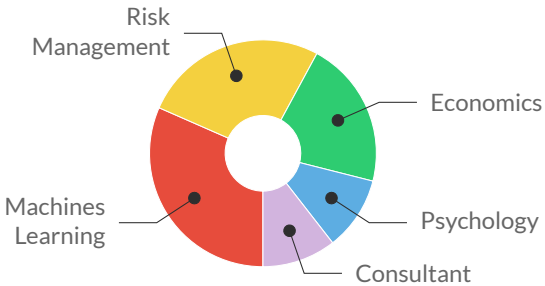
- 15^{th} Place out of 100 teams, ACM-ICPC Thailand National Programming Contest 2015.
- 37^{th} Place out of 67 teams (12^{th} out of 38 Thailand teams), ACM-ICPC Asia Phuket Regional Programming Contest 2015.

Stock Trading Algorithm

Senior Project.

- Using Online Machine Learning to progressively adjust level of trust on each Technical Indicators.
- Using Capital Asset Pricing Model to manage portfolio based on acceptable level of risk.
- Using Support Vector Machine to predict a trend of stock price.

INTEREST



LANGUAGES

Thai ★★★★★

English ★★★★☆