Jirathip Kunkanjanathorn

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Experience

Quantitative Modeler Yuanta Securities, Bangkok, Thailand

April 2024 - Present

- Developed and maintained internal libraries and frameworks that streamline the research, backtesting, and deployment of the trading strategies.
- Introduced and trained the team on data orchestration tools, enhancing the ETL process and automating key aspects of the trading system, resulting in improved efficiency and scalability.
- Researched and deployed personalized live trading strategies tailored to individual retail clients, optimizing their portfolios based on specific needs and risk profiles.
- Explored on novel quantitative techniques (e.g., reinforcement learning and deep learning) to advance algorithmic trading strategies.

Data Scientist - Intern

Data Cafe, Bangkok, Thailand

March 2024 - April 2024

• Engineered prompts and optimized Langchain functionalities, incorporating features such as self-correction mechanisms and data enrichment to bolster the effectiveness of Language Model-based systems (LLMs).

Software Engineer - Part time *Synergy Services, Bangkok, Thailand*

Jan 2024 - March 2024

- Gathered requirements from company executives utilised Hugo to built and develop synergyservices.co.th
- Coordinated with the marketing manager designing the UX/UI for the website and optimised SEO

Portfolio Manager

MFC Asset Management, Bangkok, Thailand

Dec 2020 - Feb 2022

- Managed mutual and provident funds in foreign equity markets with fund size of \$1M to \$200M including developed market fund, Asian fund, Asean fund, and thematic funds to achieve higher than the market benchmark
- Invested in stocks, ETFs, and mutual funds regarding each fund investment policy to enhance risk adjusted return
- Initiated ideas of and sourced new investments for portfolios through combination of market regime and stocks by visualising data and analyse relevant metrics
- Communicated with investment committee, advisory and marketing division monthly regarding current situation, future plan and opportunities

Assistant Portfolio Manager *MFC Asset Management, Bangkok, Thailand*

Dec 2018 - Dec 2020

- Researched and forecasted companies outlook on daily basis to assess credit risk and purpose for investment opportunities for domestic fixed income securities and global equities
- Built external relation with potential and current investment opportunities and assessed business direction from high level executives

Investment Analyst - Intern *FWD Life Insurance, Bangkok, Thailand*

May 2017 - Aug 2017

FWD Life Insurance, Bangkok, Thailand

- Forecasted company's financial outlook and credit risk by incorporating economic outlook and company plans
- · Collaborated with corporate actuarial division to plan cash flow for asset liability matching

Education

Master of Data Science – awarded with distinction

Feb 2022 - Dec 2023

Monash University – Melbourne, VIC, Australia

Aug 2014 – Aug 2018

Bachelor of Business Administration – FinanceChulalongkorn University – Bangkok, Thailand

Skills

Programming Languages

🤚 Python | ∞ Go | 📆 TypeScript | 🥦 JavaScipt | 👸 HTML | 👸 CSS | 🥞 SQL | 🍞 Bash | ❖ Fish

Al, Deep Learning, & Machine Learning

Natural Language Processing | Computer Vision | Neutal Network | Generative Al

AI & Deep Learning Frameworks

• Scikit-Learn | 🍎 PyTorch | 🞓 Tensorflow | 🐶 LangChain

Web Development Frameworks & Design

ReactJS | FastAPI | Hugo | API Integration | REST API

Development Tools & Infrastructure

🛕 Linux | Ň Neovim | 🚸 Git | 👛 Docker | 🕼 PostgreSQL

Projects

- A mobile application aiding visitors in Melbourne with navigation and cultural integration: Settle Aid
- Tasty recipe and ingredient relationships visualizer: Tasty Ingredients Pairing