**CHAYAPON LEE-ISRANUKUL**

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**PROFESSIONAL EXPERIENCE**

**SCB Asset Management Co., Ltd. (SCBAM) Bangkok, Thailand**

**Senior Associate Quantitative Analyst, Machine Learning Equity Department Mar 2022 – July 2024**

* Delivered revamped Thai Equity fund by developing an ensembled ML model with custom factor selection algorithms and various model training objectives, resulting in the fund ranking 1st in its fund peer group in alpha returns
* Developed an equity model for our Low-Beta Fund by utilizing low beta filters and custom weight allocations through our multi-factor score, resulting in out-of-sample back tests with 6.3% annual alpha, 0.94 annual Sharpe ratio, and beta of 0.79
* Led creation of the team’s machine learning model pipelines by constructing factor selection algorithms, model validation methods, and model objectives, yielding in rapid development and reusability of our team’s ML models

**Sertis Co., Ltd Bangkok, Thailand**

**Data Scientist Jan 2021 - Feb 2022**

* Developed ML model forecasting product demand for Unilever, by engineering features considering promotions and demand moving averages, to forecast demand surges, achieving 3% margin accuracy levels compared to human forecasts
* Developed a macro optimization model by using regression models and linear programming optimization that recommends optimal product space for 7-Eleven, resulting in increased sales for stores by an average of 1.3%
* Led bi-monthly knowledge-sharing sessions within Data Science team, focusing on efficient ML solutions in ongoing projects and honing customer presentation skills, subsequently extending these sessions to encompass all employees

**Global Precious Metals Pte., Ltd Singapore, Singapore**

**Quantitative Analyst (Part-Time Researcher) Apr 2020 - Aug 2020**

* Researched cause of tracking errors arising from gold & silver ETFs by running simulations on fund expense ratio, volatility, and futures rolling mechanisms, allowing the firm to offer investors accurate alternatives to physical precious metals

**True Digital Group Co., Ltd Bangkok, Thailand**

**Junior Data Scientist Dec 2018 - Jan 2021**

* Developed and automated machine learning models for predicting churn in internet customers, resulting in an accuracy of 91%, and retaining a monthly average of 2.4 million Baht in corporate profit
* Developed new geographic coordinate system to micro-analyze/manage products, providing a deeper understanding of customer needs and allowing the company to perform analytics at a more granular level

**EDUCATION**

**University of Illinois Urbana-Champaign Illinois, USA | Aug2024 – Present**

***Master of Science in Financial Engineering (Diploma Expected December 2025)***

**Twin Engineering Program – Dual Degree Program**

**University of Nottingham Nottingham, England | Sep2015 - May 2017**

**Thammasat University Bangkok, Thailand | Aug2013 - June 2015**

***BEng., Electrical and Electronic Engineering (U. of Nottingham) | BEng. Electrical Engineering (Thammasat University)***

* Developed advanced GPS pet tracker using asynchronous C++ programming for thesis project, enhancing signal reception in obstructed environments, surpassing existing technology standards and presenting work to electrical engineering faculty
* Facilitated collaborative study sessions for group of nine peers, focusing on intricate mathematical concepts, e.g. Laplace and Fourier Transform principles within the context of signal processing, to prepare for final exams
* Administrative member of the Thai Society Student Club in England, organizing Badminton competitions

**CERTIFICATIONS**

**Finance Courses**

* Math Foundations for Financial Engineering | UC Berkeley Haas | Grade: 92% | Dec 2020 - Feb 2021
* Statistics for Financial Engineering | UC Berkeley Haas | Grade: 86.34% | Dec 2020 - Feb 2021
* Executive Program in Algorithmic Trading (Accredited by Institute of Banking and Finance Singapore) | Quantinsti, Mumbai, India | Apr 2019 - Oct 2019

**Machine Learning and certcProgramming Courses**

* Machine Learning Engineer| Udacity | Aug 2020 - Nov 2020: Final Project: Factor Investing via K-Means Clustering
* Machine Learning | Stanford University | Grade: 95.68% | Aug 2020 - Sep 2020
* C++ Programming for Financial Engineering | Baruch College | Completed with Distinction (> 90%) | Mar 2020 - May 2020

**ADDITIONAL INFORMATION**

* **Achievements & Interests:** 4-time BISAC (Bangkok International Schools Athletic Conference and 2-time SEASAC (Southeast Asian Schools Athletic Conference) champion for Varsity Badminton Team, funk keyboardist in band