Pupipat Singkhorn

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EDUCATION

Chulalongkorn University 2022 - Present

Bachelor of Engineering - Computer Engineering Major. GPA: 3.56

- Relevant Coursework: Pattern Recognition (Deep Learning), Natural Language Processing Systems (NLP), Algorithm & Data Structures, Database Systems, Optimization, Statistics, Signal Processing.

Triam Udom Suksa School 2019 - 2022

Science-Mathematics Major. GPA: 3.85

- *Thailand Physics Olympiad (TPhO)* - 19th TPhO: Bronze Medal, 18th TPhO: Participated
- *Triam Udom Photo Club (Staff and Member)* - Captured photos at various school events.

WORK EXPERIENCE

Risk Management Analyst Intern - SCBX May 2025 - July 2025

- Managed the assessment of business processes across SCBX's 12 subsidiaries through a group-wide RCSA, identifying key risks and evaluating control effectiveness.

Data Scientist Intern - Kiatnakin Phatra Bank June 2024 - July 2024

- *Used Car Price Forecasting* - Built ensemble models with time-series analysis and Bayesian optimization to forecast used car prices from real-world, economically-informed data, aiding loan decisions.
- *Loss On Sale Forecasting for NPLs* - Built models to estimate NPL losses using coarse classing, binning, and memory optimization to improve performance and support credit risk management.

Freelance

- *Physics & Mathematics Tutor* - Provided tutoring for Physics Olympiad camp, university admissions.
- *Photographer* - Portfolio: instagram.com/pupick.sk - Photographed various events and private sessions.

EXTRACURRICULAR ACTIVITIES & ACHIEVEMENTS

Aihack Thailand 2023 - AI Hackathon | Awarded 1st prize and best performance prize. December 2023

- Created a machine learning model to forecast credit default risk.

Stock Return Forecasting with Portfolio Optimization Project April - May 2024

- Developed an alpha factor model to forecast stock returns using classical ML and LSTM networks.
- Designed and implemented quantitative trading strategies, leveraging historical data for backtesting.
- Integrated portfolio optimization techniques to maximize returns while minimizing risks.

Investment Portfolio Analytics Dashboard Web App November 2024

- Built an OCR/LLM system to extract investment data with integrated market data, and deployed a dashboard to calculate metrics like ROI, Sharpe Ratio, Volatility, and CVaR.

Investment Experience April 2024

- Managed a self-directed investment portfolio with a TWRR of 15.46%, MWRR of 34.34%, and ROI of 14.47%, achieving an AUM of B119,240.51 (as of February 28, 2025).
- Evaluated risk-adjusted performance, maintaining a Sharpe Ratio of $0.54\ rfr\ 4\%, CBOE - 10Y - TNX$.
- Monitored portfolio risk, with an MDD of 11.95%, VaR of 3.25%, and CVaR of 4.64%.

CUVI Stock Pitching | Finalist March - April 2025

- Conducted equity research and valuation of a SET-listed company; presented investment thesis and risk assessment to a panel of industry professionals and fund managers.

Certifications

- *Financial Engineering and Risk Management Specialization* - Columbia University November 2024
- *Machine Learning Specialization* - DeepLearning.AI & Stanford University August 2024
- *Google Data Analytics Professional* - Google July 2023

MISCELLANEOUS

Technical Skills

Programming Languages: Python, SQL, C++, C, HTML, CSS, LaTeX, Markdown

Programming Libraries: PyTorch, Scikit-learn, Pandas, NumPy, Matplotlib, Plotly, Streamlit

Applications: Excel, Power BI, Tableau, Git, GitHub

Languages: Thai (Native), English

Interests: Business, Economics, Politics, Books, History, Philosophy