Pupipat Singkhorn

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EDUCATION

Chulalongkorn University

2022 - Present

Bachelor of Engineering - Computer Engineering Major. GPA: 3.48

• 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 using classical ML and LSTM networks to forecast stock returns, designed quantitative trading strategies with historical backtesting, and applied portfolio optimization techniques.

Investment Experience

April 2024

• Managed a self-directed investment portfolio with an AUM of \$\mathbb{B}119,240.51\$, achieving a TWRR of 15.46%, MWRR of 34.34%, and ROI of 14.47%, while maintaining a Sharpe Ratio of 0.54 (rfr:4%, CBOE-10Y-TNX) and monitoring risk via MDD (11.95%), VaR (3.25%), and CVaR (4.64%) (as of February 28, 2025).

Fine-tuning Large Language Diffusion Models

March - May 2025

• Fine-tuned large language diffusion models for text summarization, integrated with LangChain, and evaluated using LLM-as-a-judge, Gemini, and SCB10X-Typhoon in the evaluation process.

CUVI Stock Pitching | Finalist

March - April 2025

• Conducted equity research on a SET-listed company and presented investment thesis to industry professionals.

Participation in Business Case Competitions

- Intania Case Competition Built UAM strategy using AI/cloud for 200K trips/year goal. March 2025
- Chulalongkorn Case Discovery x Ascend Money Formulated a strategy for financial services application.

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, LangChain, 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