

# Sithipath Yooprong

Bangkok, Thailand

+66 910142953 | sithipath.yooprong@gmail.com | April 3rd, 1998 | https://sithipath.github.io/

## Summary

Financial Analyst at the Bank of Thailand with an actuarial background, specializing in Operations Research, Information Engineering, and Machine Learning for Financial Markets Operations. Track record of innovation, evidenced by hackathon victories. Skilled in leveraging analytics for effective risk management and financial forecasting.

## Education

### Cornell University

M.Eng. in Operations Research and Information Engineering, GPA: 4.00

Cornell Tech, New York, USA

Aug 2022 - May 2023

### Chulalongkorn University

B.S. in Statistics, Major in Actuarial Science, First Class Honors, GPA: 3.84

Bangkok, Thailand

Aug 2016 - May 2020

## Work Experience

### Bank of Thailand

Financial Analyst, Financial Markets Operations Office

Bangkok, Thailand

Jun 2023 - Present

### Tokio Marine Life Insurance

Actuary, Actuarial Department

Bangkok, Thailand

Oct 2021 - July 2022

- Part of the 3-member Modeling team that develops and iterates actuarial models processing over 2M transaction records monthly to forecast product claim frequency, mortality, mobility rate and future cash flows
- Optimize VBA and SQL scripts to increase the working file efficiency in generating reports, reducing the runtime of the team's monthly working file by 40% after identifying and minimizing codes in different modules that execute repetitive functions

### Muang Thai Insurance

Corporate Strategy Analyst, Corporate Strategy Department

Bangkok, Thailand

Oct 2020 - Sep 2021

- Created SQL Scripts to extract key data points from 2 million motor insurance policies to analyze loss ratio, acquisition costs, and renewal ratio of different channels/products/vehicle models/geographical areas. Utilized these data to enhance pricing engine that lead to better profitability

## AWARDS and SCHOLARSHIP

### Scholarship Recipient, Bank of Thailand (BoT)

Bank of Thailand

Bangkok, Thailand

Sep 21

- One of 3 recipients selected out of 120 candidates. Passed a written exam and an assessment interview by the scholarship committee including BoT's management, Professor in Data Science, and Human Resource specialist. Awarded a full scholarship to study Master's degree in the selected programs in the US

### First-Prize Winner, Hackathon Ignite Insurtech 2019

Center of Insurtech Thailand

Bangkok, Thailand

May 19

- Competed against 20 finalist teams in this national hackathon to design a business model and develop a mobile application prototype to showcase the idea to the committee, which comprised of experienced investors in the tech industry

### First Runner-Up, Statistics Department's Data Case Competition

Chulalongkorn University

Bangkok, Thailand

May 18

- Competed in analyzing 10M records of credit card transactional data using Tableau and MS SQL against 10 other teams and became the only sophomore student team to receive the award from that year's competition

## ADDITIONAL INFORMATION

**Programming Language** Python, R, SQL and VBA  
Thai (Native), English (Fluent)

### Personal Project

Assessing Predictive Power of Financial Analysts' Consensus on Thailand equity market, Game Theory in trading with respect to bid-ask volume, Operations Research and gerrymandering in Thailand, Using Markov Chain to model movement of citi bikes in New York

References available upon request.