TOM Koosalapeerom

koos@umich.edu

Apt 12, 415 South Fifth Avenue, Ann Arbor, Michigan 48104

EDUCATION

2016 - 2017	MSc Quantitative Finance and Risk Management, **University of Michigan, Ann Arbor** *Key courses:* Financial Mathematics I, Discrete Stochastic Processes, Applied Statistics I Numerical Methods with Financial Application *Upcoming courses:* Machine Learning, Financial Trading, Data Structures and Algorithms
2015	Non-degree, GPA: 4.00/4.00, Department of Mathematics and CS, **Chulalongkorn University** *Key courses:* Intro to Real Analysis 1, Intro to PDE, Probability Theory, Linear Algebra I
2009 - 2013	Bachelor of Accounting (Minor in Finance), **First Class Honors**, **Thammasat University**

SKILLS

Programming Language: C++, Python, MATLAB, VBA, LaTeX   **Financial software**: Bloomberg

MOOC & CHALLENGES

edX	HackerRank	Udemy	Codeacademy	Udacity
Intro to Python for Data Science	• Algorithm Level 4 Badge • Python (score: 1085)	Intro to Algorithms and Data Structures in C++	• Python • Learn SQL	Machine Learning for Trading

PROFESSIONAL EXPERIENCES

Assistant Fund Manager (1 year, 8 months)   Jun, 2013 – Feb, 2015
One Asset Management Company Limited | Equity Fund Management Department

- **Asset Allocation Model :** employed Black-Litterman model and Markowitz portfolio optimization to compute optimal long-run portfolio weight across various types of assets to support fund managers' strategy and help investment team formulating the long-term house view.
- **Exchange Traded Fund :** co-managed one of the largest index ETF in Thailand namely TDEX, prepared daily ETF basket to market makers, monitored daily tracking error and developed rebalancing model to keep it lower than 1%.
- **High-dividend stocks screening model :** operated and developed the High-dividend stocks screening model to supported fund managers on stock selection process for firm's flagship high-dividend equity fund namely 1VAL-D– the fund performance in 2014 was ranked 1st Quartile compared to peers by Morningstar.
- Initiated and recommended 5 stock IPOs and 6 corporate bond investment decisions to the investment committee.
- Covered and reviewed 7 large-cap stocks from property development sector in Thailand for internal use.

CERTIFICATES

2015	C++ BASIC (Win32 Console Application) Certificate	**NetDesign Institute, Thailand** Approved by Ministry of Education, Thailand
2012	CISA Level 1 (Certified Investment and Securities Analyst) Approved by Thailand Securities Institute (TSI), The Stock Exchange of Thailand

ACTIVITIES

Private Tutor in Mathematics (1 year, 9 months)   Oct 2014 - Jul 2016
- Instructed more than 5 students on undergraduate-level math courses as a freelance.
  Key courses: Calculus I for Economics, Calculus II for Engineering, Basic Statistics for Economics, Mathematics Foundation of Derivatives.