

# Tom Koosalapeerom

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## EDUCATION

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

## SKILLS

Programming Language: C++, Python, R, VBA, LaTeX	Financial software: Bloomberg
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## MOOC & CHALLENGES

edX	HackerRank	Udemy	Codecademy	Udacity
Intro to Python for Data Science	<ul style="list-style-type: none"><li>Algorithm Level 4 Badge</li><li>Python (score: 1085)</li></ul>	Intro to Algorithms and Data Structures in C++	<ul style="list-style-type: none"><li>Python</li><li>Learn SQL</li></ul>	Machine Learning for Trading

## PROFESSIONAL EXPERIENCE

<b>Assistant Fund Manager</b> (1 year, 8 months) <b>One Asset Management Company Limited</b>   Equity Fund Management Department 9th, 24th Floor, Siam Piwat Tower, 989 Rama 1 Rd., Patumwan, Bangkok 10330, Thailand	Jun 2013 – Feb 2015
<ul style="list-style-type: none"><li><b>Asset Allocation Model</b> : 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.</li><li><b>Exchange Traded Fund</b> : co-managed one of the largest index ETFs in Thailand (TDEX), prepared daily ETF basket to market makers, monitored daily tracking error, and developed rebalancing model to keep tracking error below 1%.</li><li><b>High-dividend stocks screening model</b> : operated and developed the High-dividend stocks screening model to support fund managers on stock selection process for firm's flagship high-dividend equity fund, 1VAL-D. The fund's performance in 2014 was ranked 1<sup>st</sup> Quartile compared to peers by Morningstar.</li><li>Initiated and recommended 5 stock IPOs and 6 corporate bond investment decisions to the investment committee.</li><li>Covered and reviewed 7 large-cap stocks from property development sector in Thailand for internal use.</li></ul>	

## CERTIFICATES

2016	<b>Bloomberg Market Concepts (BMC) Certificate of Completion</b> Bloomberg Institute, Bloomberg Finance LP.
2015	<b>C++ BASIC (Win32 Console Application) Certificate</b> NetDesign Institute, approved by the Ministry of Education (Thailand)
2012	<b>CISA Level 1 (Certified Investment and Securities Analyst)</b> Thailand Securities Institute (TSI), The Stock Exchange of Thailand

## ACTIVITIES

<b>Private Tutor in Mathematics</b> (1 year, 9 months)	Oct 2014 - Jul 2016
<ul style="list-style-type: none"><li>Instructed more than 5 students on undergraduate-level math courses as a freelance.</li></ul> <i>Key courses:</i> Calculus I for Economics, Calculus II for Engineering, Basic Statistics for Economics, Mathematics Foundation of Derivatives.	