

# Tom Koosalapeerom

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## EDUCATION

2016 - 2017	MS Quantitative Finance and Risk Management, <b>University of Michigan, Ann Arbor</b> Current GPA: 3.9/4.0 <i>Key courses:</i> Financial Mathematics, Stochastic Processes, Statistical Models for Financial Data (in R) Numerical Methods with Financial Application
2015	Non-degree, GPA: 4.0/4.0, Department of Mathematics and CS, <b>Chulalongkorn University</b> <i>Key courses:</i> Intro to Real Analysis 1, Intro to PDE, Probability Theory, Linear Algebra I
2009 - 2013	Bachelor of Accounting (Minor in Finance), First Class Honors, <b>Thammasat University</b>

## SKILLS, MOOC, & CHALLENGES

**Coding** (ordered by proficiency): Python (numpy, pandas, scipy, matplotlib), R, C++, VBA

**Other:** Bloomberg, LaTeX, Highly proficient in MS Excel (with VBA), Word, PPT

COURSERA	Certificate earned on
Algorithm Specialization (Stanford University) [4 courses] <ul style="list-style-type: none"><li>• Divide and Conquer, Sorting and Searching, and Randomized Algorithms</li><li>• Graph Search, Shortest Paths, and Data Structures</li><li>• Greedy Algorithms, Minimum Spanning Trees, and Dynamic Programming</li><li>• Shortest Paths Revisited, NP-Complete Problems</li></ul>	July 25, 2017
Game Theory 1 (Stanford University & University of British Columbia)	In progress
Introduction to Data Science in Python (University of Michigan)	July 22, 2017
edX	
MITx 6.00.1x Intro to Programming using Python	In progress

**CodeAcademy** : Python, Learn SQL      **HackerRank** : Algorithm Level 4

**Projects** : Short Rate Models (2017), Implied Volatility (2017), MonteCarloFactorModel (2016),  
Stocks Price Retriever (2016), 9x9 Sudoku Solver (2015)

## PROFESSIONAL EXPERIENCE

Assistant Fund Manager (1 year, 8 months) Jun 2013 – Feb 2015

**One Asset Management Company Limited | Equity Fund Management Department**

9th, 24th Floor, Siam Piwat Tower, 989 Rama 1 Rd., Patumwan, Bangkok 10330, Thailand

- **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 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%.
- **High-dividend stocks screening model** : 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.
- 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.

## AWARDS & CERTIFICATES

2016	Bangkok Bank Scholarship Full scholarship for studying master's degree	2015	C++ BASIC (Win32 Console Application) Certificate NetDesign Institute, approved by the Ministry of Education (Thailand)
2016	Bloomberg Market Concepts (BMC) Certificate of Completion Bloomberg Institute, Bloomberg Finance LP.	2012	CISA Level 1 (Certified Investment and Securities Analyst) Thailand Securities Institute (TSI), The Stock Exchange of Thailand