Tom (Pattarapol) Koosalapeerom

koos@umich.edu | https://tomkoos.github.io | (734) 546 0296
536 S FOREST AVE, APT 409, ANN ARBOR, MI 48104

EDUCATION

2016 - 2017	MS Quantitative Finance and Risk Management, **University of Michigan, Ann Arbor** Current GPA: 3.9/4.0, Expected date of completion: December 2017 *Key courses:* 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, **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, MOOC, & CHALLENGES

Coding (ordered by proficiency) : Python (*numpy, pandas, scipy, scikit-learn, matplotlib*), R, C++, VBA, LaTeX, SQL
Programs: Bloomberg, Highly proficient in MS Excel (with VBA), Word, PowerPoint
Projects : Short Rate Models (2017), Implied Volatility (2017), MonteCarloFactorModel (2016),
Stocks Price Retriever (2016), 9x9 Sudoku Solver (2015)

Platform		Completion Date
COURSERA	Algorithm Specialization, Stanford University	July 25, 2017
	Python for Everybody Specialization, University of Michigan	August 5, 2017
	Introduction to Data Science in Python, University of Michigan	July 22, 2017
	Machine Learning Specialization, University of Washington	*In progress (25%)*
	Deep Learning Specialization, deeplearning.ai	*In progress*
	Game Theory 1, Stanford University & UBC	*In progress*
edX	6.00.1x Intro to Programming using Python, MITx	August 3, 2017
CodeAcademy	Python, Learn SQL	Complete

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 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.

AWARDS & CERTIFICATES

2016 Bangkok Bank Scholarship
Full scholarship for studying master's degree

2016 Bloomberg Market Concepts (BMC) Certificate of Completion
Bloomberg Institute, Bloomberg Finance LP.

2015 C++ BASIC (Win32 Console Application) Certificate
NetDesign Institute, approved by the Ministry of Education (Thailand)

2012 CISA Level 1 (Certified Investment and Securities Analyst)
Thailand Securities Institute (TSI), The Stock Exchange of Thailand