Tom (Pattarapol) Koosalapeerom

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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, R, C++, VBA, LaTeX, SQL

HackerRank: Algorithm Badge Level 4

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		Progress/Result
COURSERA	**Algorithm Specialization** [4 courses*], Stanford University	July 25, 2017
	Python for Everybody [5 courses**], University of Michigan	*In progress*
	Introduction to Data Science in Python, University of Michigan	July 22, 2017
	Game Theory 1, Stanford University & UBC	*In progress*
edX	**6.00.1x Intro to Programming using Python,** MITx	Grade: A
CodeAcademy	**Python, Learn SQL**	Complete
Stanford Lagunita	**Principles of Economics**	*In progress*

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	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

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* 1. Divide and Conquer, Sorting and Searching, and Randomized Algorithms
  2. Graph Search, Shortest Paths, and Data Structures
  3. Greedy Algorithms, Minimum Spanning Trees, and Dynamic Programming
  4. Shortest Paths Revisited, NP-Complete Problems and What To Do About Them

** 1. Getting Started with Python
  2. Python Data Structures
  3. Using Python to Access Web Data
  4. Using Databases with Python
  5. Capstone: Retrieving, Processing, and Visualizing Data with Python