

## THANACHAI VORAPRASERTSAK

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<https://www.github.com/vorapras>

### Education

#### LONDON SCHOOL OF ECONOMICS

*MSc Risk and Stochastics*

London, United Kingdom

Sept 2016 - June 2017

- *Concentration:* Derivatives Pricing and Hedging, Machine Learning and Portfolio Management

#### CHULALONGKORN UNIVERSITY

*B.E. in Mathematics and Economics*, GPA 3.73/4.00 (1<sup>st</sup> Class Honours)

Bangkok, Thailand

May 2012 - Aug 2016

- *Final Year Thesis:* Forecasting XAU/USD currency with ARIMAX model

### Experience

#### CITIBANK, NA

*Program Management, Assistant Manager*

Bangkok, Thailand

LRR

Aug 2018 - Present

- Managed end-to-end RPA projects with multiple project managers as well as redesigned workflow diagrams of operational processes to facilitate understanding of core treasury and trade financial reporting requirements to Citi digital transformation teams, to deliver 16 automated regulatory reports for Trade and ICG Remittance units, decreasing more than 10 hours per day compared to manual process
- Reduced 4 hours per day to identify inward and outward forward transactions from front-end market trading system to back-end remittance system by developing matching forward transaction algorithm

#### Paylink

- Reduced 80% of call center responding time with enhancement of search invoice excel programming
- Mitigated 30% of call volume by auto sending invoice payment details based on corporate customers due date
- Consolidated daily data automatically into monthly data to match Prompt Pay transactions from various data sources

#### BANGKOK BANK

*Investment Analyst*

Bangkok, Thailand

Mar 2018 – July 2018

- Successfully launched 20 million USD first investment deal of Bualuang Venture into biomass energy company by conducting company valuations, market comparable study as well as attending company visits
- Facilitated 100 million USD investment to establish joint corporate venture capital fund with many leading industrial companies to invest in deep technology start-ups around the world
- Assigned as a lead analyst to create equity valuations and attend shareholders meetings on agricultural sector for both listed and non-listed companies under Bangkok bank's managed portfolio

#### ACCENTURE

*Data Engineer*

Bangkok, Thailand

July 2017 – Jan 2018

- Created technical meta data mapping to ensure data structures were aligned with functional business requirements
- Migrated traditional data warehouse to modern data lake in order to optimally increase quality of analytical solutions
- Integrated ETL tools with automated data quality testing reports to reduce 95% processing time of data engineering team and to achieve 100% of data accuracy from UAT to PROD environment

#### J.P. MORGAN

*LSE Statistical Practitioners Challenge – FX Trading Signals (USD/KRW)*

London, United Kingdom

Jan 2017 - Feb 2017

- Built Time-Series models and end-to-end back-testing frameworks to predict 1 minute USD/KRW ahead with 62% accuracy by comparing model performance with different forecasting metrics in various input data timeframes

### Leadership Roles

#### CHULALONGKORN UNIVERSITY

*Econometrics Exam Tutor – Economics Department*

Bangkok, Thailand

April 2015

- 90% of Economics students rated over 4.50/5.0 in the Econometrics tutorial evaluation forms

#### CHULALONGKORN UNIVERSITY

*Head of Table Tennis Club – Economics Department*

Bangkok, Thailand

April 2012 - June 2013

- Led the team to win a silver medal on university freshmen competition
- Recruited new members, trained athletes and liaised with other faculties

### Skills & Interests

**Programming:** C++, Python, Java, R, MATLAB, Unix/Linux, SQL, VBA

**Language:** Fluent in English and Thai, Elementary Chinese

**Interests:** Sports (e.g. Table Tennis, Basketball, Snooker and Badminton), Investment and Financial Management