

THANACHAI VORAPRASERTSAK

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Education

LONDON SCHOOL OF ECONOMICS

London, UK

MSc Quantitative Methods for Risk Management

Sept 2016 - June 2017

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

CHULALONGKORN UNIVERSITY

Bangkok, Thailand

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

May 2012 - Aug 2016

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

Experience

ACCENTURE

Bangkok, Thailand

Data Engineer

July 2017 - Present

- Created auto-generating deployment Shell scripts to facilitate and reduce processing time of the data engineering team
- Implemented a Hadoop-like MapReduce to process Big Data, and experienced using automation server, Git and Jenkins
- Developed public automated data testing documents and reports by integrating Python, Hive SQL, Shell and VBA

J.P. MORGAN

London, UK

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

Jan 2017 - Feb 2017

- My team was highly selected to build and deliver model predictions from unevenly space of high-frequency data
- Backtested predictive and signaling models in terms of forecasting accuracy and market making trading strategy (P/L)

CIMB BANK

Bangkok, Thailand

Risk Analyst – Intern

June 2015 - July 2015

- Developed VBA for daily self-generating liquidity gap reports under BASEL III to increase efficiency of the ALM team
- Performed stress tests based on major financial crises and reported daily risk factors to the CFO

MINISTRY OF FINANCE

Bangkok, Thailand

Public Debt Management Group Project (2nd Prize in the national competition)

Dec 2013

- Allocated 5-Trillion-Baht government expenditure for constructing north-south line extension to become a centre of ASEAN transportation and solved financial concerns through refinancing credit term loans

GALILEO TUTORIAL SCHOOL

Bangkok, Thailand

Mathematics Tutor – Part-Time

May 2013 - May 2015

- Designed summarised notes and taught students from primary to secondary school
- Motivated and empowered students, e.g. one of the students improved his CGPA from 2.50 to 3.50/4.00

Leadership

CHULALONGKORN UNIVERSITY

Bangkok, Thailand

Representative Research Project – Inner Mongolia Medical University (IMMU)

July 2016

- My team was chosen to present “The Consequences and Solutions to Declining Rubber Prices in case of Thailand”

CHULALONGKORN UNIVERSITY

Bangkok, Thailand

Econometrics Exam Tutor – Economics Department

April 2015

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

CHULALONGKORN UNIVERSITY

Bangkok, Thailand

Head of Table Tennis Club – Economics Department

April 2012 - June 2013

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

CHULALONGKORN UNIVERSITY

Bangkok, Thailand

Library Camp – Economics Department

Oct 2012

- Renovated an elementary school library in rural areas where most children lack basic education

Skills & Interests

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

Software Tools: Advanced Excel, GitHub, STATA, EVIEWS, Bloomberg

Language: Fluent in English and Thai, Elementary Chinese

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