

THANACHAI VORAPRASERTSAK

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Education

LONDON SCHOOL OF ECONOMICS

London, UK

MSc Risk and Stochastics

Sept 2016 – June 2017

- *Relevant Coursework:* Stochastic Processes, Stochastics for Derivatives Modelling, Computational Finance, Quantitative Finance and Risk Analysis, Machine Learning and Data Mining, Portfolio Management
- *Past Projects:* - Barrier Options Pricing and Hedging, Interest Rate Models and Ruin Probability
- Measure Portfolio VaR by Using Univariate and Multivariate GARCH models
- Coordinate Descent Algorithm (Lasso and Elastic Net)

CHULALONGKORN UNIVERSITY

Bangkok, Thailand

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

May 2012 - Aug 2016

- *Relevant Coursework:* Time Series and Micro Econometrics (Panel Data), Numerical Methods for Economists
- *Final Year Thesis:* Forecasting XAU/USD currency with ARIMAX model

Experience

ACCENTURE

Bangkok, Thailand

Data Engineer

July 2017 - Present

- Developed automated programs to perform ad-hoc tasks including data mining tools and self-generated deployment Shell scripts to enhance the efficiency of data engineering team
- Implemented a Hadoop-like MapReduce facility over large datasets, and developed end-to-end automated data quality test 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

- Cleaned up mismatched high-frequency data points per minute and built predictive time-series models
- Found a leading indicator between spot and futures prices which can be applied in Vector Auto Regressive (VAR)
- Backtested predictive models in terms of forecasting accuracy and market making trading strategy (P/L)

CIMB THAI BANK

Bangkok, Thailand

Risk Analyst – Intern

June 2015 - July 2015

- Developed VBA for daily self-generating liquidity gap reporting system under BASEL3 to increase the efficiency of asset and liability management (ALM) team
- Designed friendly user interface for gathering specific data listed by date and time
- Performed stress tests and reported major risk factors to the CFO

MINISTRY OF FINANCE

Bangkok, Thailand

Public Debt Management Group Project

Dec 2013

- Won the second place out of 30 teams in a national competition on public debt project
- 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

Leadership

CHULALONGKORN UNIVERSITY

Bangkok, Thailand

Head of Table Tennis Club – Economics Department

June 2013

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

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, Excel/VBA

Language: Fluent in English and Thai, Basic Chinese

Interest: Trading Forex currency, Table Tennis, Basketball