

THANACHAI VORAPRASERTSAK

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Education

LONDON SCHOOL OF ECONOMICS (LSE) <i>MSc Quantitative Methods for Risk Management</i> <ul style="list-style-type: none">Concentration: Recent Development in Finance, Market and Credit Risk Management, Portfolio Management	London, United Kingdom Sept 2016 - June 2017
CHULALONGKORN UNIVERSITY <i>B.E. in Mathematics and Economics, GPA 3.73/4.00 (1st Class Honours)</i> <ul style="list-style-type: none">Final Year Thesis: Quantitative Macro Economics and Industrial Economics	Bangkok, Thailand May 2012 - Aug 2016

Work Experience

CITIBANK, NA <i>Program and Project Management, Assistant Manager</i> Treasury and Trade Solutions – Local Regulatory Reporting <ul style="list-style-type: none">Led end-to-end the Robotic Process Automation (RPA) projects with multiple project managers as well as redesigned workflow diagrams of operational processes to facilitate understanding of the institutional client's groups treasury and trade financial reporting requirements to the Citi digital transformation teamsManaged the digital transformation teams to deliver 32 automated regulatory reports for Trade and Institutional Clients Groups Remittance units, which is currently decreasing more than 15 hours per day compared to existing manual processAchieved 78% daily time saving on identifying inward and outward forward transactions from the front-end market trading system to the back-end remittance system with new operational processes reengineering	Bangkok, Thailand Aug 2018 - Present
BANGKOK BANK <i>Investment Analyst – Investment Banking Division</i> <ul style="list-style-type: none">Successfully launched 20 million USD first investment deal of Bualuang Venture into the renewable energy company with conducting the discounted cash flow (DCF) valuations, market comparable study and attending company visitsFacilitated 30 million USD investment due diligence to establish joint corporate venture capital fund (CVC) with many leading industrial companies to invest into Deep Tech Start-ups across US and ChinaCreated DCF valuations and attended shareholders meetings as a lead analyst, particularly in agricultural sector for both listed and non-listed companies with over 2.5 billion USD Bangkok Bank's asset under management	Bangkok, Thailand Mar 2018 – July 2018
ACCENTURE <i>Data Engineer – Business Intelligence Team</i> <ul style="list-style-type: none">Created the technical meta data mapping to ensure data structures were functionally aligned with banking business goalsOptimally increased quality of FinTech solutions through migrating original banking data warehouse to modern data lakeReduced 95% normal processing time of the data engineering team and achieved 100% of data ingesting accuracy from development stage to production via integrating ETL tools with automated data quality testing reports	Bangkok, Thailand July 2017 – Jan 2018

Voluntary Experience

J.P. MORGAN <i>Quantitative Researcher - LSE Statistical Practitioners Challenge</i> <ul style="list-style-type: none">Achieved 62% accuracy to predict 1-minute USD/KRW from building predictive Time-Series models and back-testing frameworks in order to compare model performance with different forecasting metrics in various input data timeframes	London, United Kingdom Jan 2017 - Feb 2017
CHULALONGKORN UNIVERSITY <i>Representative Research Project – Economics Department & Inner Mongolia Medical University (IMMU)</i> <ul style="list-style-type: none">Presented qualitative research findings on the consequences and solutions to rubber prices crisis in case of Thailand	Bangkok, Thailand Jul 2016
PUBLIC DEBT MANAGEMENT OFFICE <i>Second Prize in the National Government Project Competition – Ministry of Finance</i> <ul style="list-style-type: none">Presented 150 billion USD government consulting project through refinancing credit terms loan to allocate government expenditures into north-south line extension construction in order to become ASEAN Trade Centre Transportation Hub	Bangkok, Thailand Dec 2013 – Dec 2013
CHULALONGKORN UNIVERSITY <i>Head of Table Tennis Club – Economics Department</i> <ul style="list-style-type: none">Led the team to win a silver medal on university freshmen competitionRecruited new members, trained athletes and liaised with other faculties	Bangkok, Thailand April 2012 - June 2013

Skills & Interests

Computer Literacy: Advanced Excel (VBA), Microsoft Office, Bloomberg, Programming (Python, Matlab, C++)

Language: Fluent in English and Thai, Elementary Chinese

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