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