THANACHAI VORAPRASERTSAK

BK Place, 33 Soi Phaholyothin 29, Chatuchak, Chatuchak, Bangkok, Thailand, 10900

Email: thanachai\_16182@hotmail.com Tel: (+66)61-654-9188

**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