

WARALAK PARIWATPHAN

 062-581-1940  waralak.par@gmail.com  <https://www.linkedin.com/in/waralak/>  <https://github.com/waralak>

SUMMARY

Experienced in machine learning and optimization-based tools for finance, marketing, and blockchain applications with a strong sense of responsibility and adaptability. Seeking a challenging role in a reputable and professional environment to expand my skills and knowledge. I am committed to putting in my total effort and hard work to achieve the best results and grow with the environment.

EDUCATION

Skolkovo Institute of Science and Technology (Skoltech) – Moscow, Russia Dec 2021 - Oct 2023
Master of Science in Data Science, G.P.A. 4.58/5.00
Scholarship: H.R.H. Princess Maha Chakri Sirindhorn Skoltech Master of Science Scholarships

Chulalongkorn University – Thailand Aug 2016 - May 2020
Bachelor of Science in Statistics (Insurance), G.P.A. 3.64/4.00 (1st Class Honors)
Scholarship: Chulalongkorn Alumni Scholarship

Princess Chulabhorn Science High Schools, Trang – Thailand May 2012 - Mar 2015
Science-Mathematic Plan, G.P.A. 3.84/4.00

WORK EXPERIENCE

Pornsirikul School, Trang – Thailand Aug 2020 - Apr 2021
Mathematic Teacher

- Taught secondary students and provided guidance as an advisor for independent self-study, fostering a conducive learning environment.
- Conducted research on thinking tools and prepared reports summarizing their effectiveness in improving students' study efficiency throughout the semester.

INTERNSHIP

Quicktoken Ltd. – Moscow, Russia May 2022 - Jun 2022
Data Scientist Intern

- Collected and processed peer-to-peer lending data from the MakerDAO, utilizing data extraction techniques and APIs.
- Conducted analysis on the MakerDAO dataset to estimate economic parameters, providing valuable insights into the lending platform's performance.
- Implemented tokenization techniques on the MakerDAO dataset, enabling efficient representation and manipulation of data on the blockchain, and demonstrated the tokenization workflow on the blockchain.

AIA Group Ltd. – Thailand Dec 2019 - Feb 2020
Actuarial Intern (Pricing)

- Developed VBA scripts to enhance the weighted average of the best estimate ratio, resulting in more accurate insurance premium calculations for group contracts.
- Analyzed claim ratios and prepared reports for the Office of Insurance Commission (OIC), providing actionable insights for improving pricing strategies.
- Conducted sample annual internal audits to ensure the accuracy and competitiveness of underwriting team pricing.

Ocean Life Insurance Public Company Ltd. – Thailand Jun 2019 - Jul 2019
Actuarial Intern (Pricing)

- Created pricing tables and utilized VBA to automate pricing calculations, resulting in increased efficiency and accuracy in the pricing process.
- Developed a new product for a target market and calculated insurance premiums based on actuarial risk analysis.
- Collaborated with cross-functional teams to ensure product alignment with customer needs and strategy requirements.

Category Executive

- Executed and implemented a comprehensive marketing strategy in the Kid, Toy, and Education category team, achieving a total revenue goal of 100,000 THB within three months.
- Communicated and negotiated with suppliers and customers to optimize product offerings and enhance profitability.
- Conducted market research and competitor analysis to identify growth opportunities and adapt marketing tactics.

**CERTIFICATES AND AWARDS**

- **MS Power BI for Business Analytics** Jun 2021
Project: Brand Awareness for 18-8-8 Fertilization
- **Essentials of Artificial Intelligence (AI) and Data Science for Business** May 2021
granted by Going Pro to Data Scientist Program (Faculty of Science, Prince of Songkla University)
- **Final Five Teams of OIC InsurTech Award 2019** Sep 2019
granted by Office of Insurance Commission (Thailand)

**EXTRACURRICULAR ACTIVITY**

- **Quick Success: Blockchain Programming (Innovation Workshop 2023) – Moscow, Russia** Sep 2023
Teaching Assistant

- Contributed to workshop materials by preparing materials, coding procedures, and deploying smart contracts.
- Worked closely with the instructor to ensure an effective and engaging learning environment.
- Provided essential student assistance through timely Q&A sessions, concise explanations, and group discussion facilitation.

**RELEVANT COURSEWORK****Master's Thesis: Portfolio Sold-Out Problem in Numbers for DeFi Lending Protocols**

- Collected raw data from MakerDAO, a well-known DeFi lending platform, using BigQuery and integrating with Web3 to transform unstructured data into legible data before preparing the data for the optimization stage.
- Calculated economic parameters (e.g., PD, LGD), proved theorems regarding the second-order cone program and the NP-hard problem, performed optimization models on the dataset, and evaluated performance.

Task Completion in CodaLab about Deep Learning for NLP

- Performed deep learning techniques to complete three tasks in CodaLab: Transliteration, Argument Mining, and RUSSE 2022 Russian Text Detoxification Based on Parallel Corpora.

Movie Recommendations using NeuralCF and DeepFM for Warm Start Scenario

- Applied the CoFFee model, a tensor-based approach, to retrieve important information in warm-start scenarios.
- Trained the NeuralCF and DeepFM models and combined with CoFFee's suggestions to predict the recommendations.

Deblurring Images Using SVD

- Proposed a technique for recovering image information (deblurring) using singular value decomposition (SVD).
- Demonstrated the technique's performance with various levels of rank for both grayscale and color images.

Boosting for Fairness-Aware Classification

- Reproduced the AdaFair algorithm, which is based on AdaBoost, in order to obtain a fairness-aware classification.
- Applied the algorithm to evaluate the fairness performance of four datasets.

Special Topics in Insurance: Reversionary Annuity for Spouse

- Designed a joint-life insurance policy for spouses, including policy details and conditions.
- Calculated and compared insurance premiums based on the joint mortality rate for spouses using four Archimedean Copula functions.

**SKILLS**

Language Skills: Thai (Native Speaker), English (Fluent)

Computer Skills: Python, SQL, Google Cloud Platform (BigQuery), Power BI, Solidity (basic), Linux basic command (GIT, SSH), LATEX, Microsoft Office