

# Doungporn "Sam" Wiwatanapataphee

 ORCID
 0000-0003-2966-5084
 Email
 dwiwat97@gmail.com

Github zamnolence.github.io Location Perth, WA

Linkedin Linkedin.com/in/dwiwat97 Language Thai (Native), English

Sessional academic in Mathematics and Statistics with a strong foundation in Data Science, Actuarial Science, and Applied Mathematics. Completed a PhD in Financial Modelling and Energy Optimisation, with research spanning fractional differential equations, space—time modelling, and blockchain-based smart grid systems. Skilled in data-driven optimisation using R, Python, and MATLAB. Research interests include Big Data Analytics for Smart Grids, Multifractal Models in Finance, and AI-based Risk Management under market uncertainty. Committed to fostering an inclusive, inquiry-based learning environment that connects mathematical theory with real-world applications.

# WORK EXPERIENCE

# July 2023 - Sessional Academic

# **Curtin University - Mathematics & Statistics Discipline**

I have taught >600 undergraduate students across 9 units in mathematics, statistics, finance, and data science. I integrate computational tools and collaborative projects to help students develop quantitative reasoning and problem-solving skills.

	reasoning and problem-solving skills.	
	Subject	Role
2024 –	<b>Economics</b> Designed and delivered curriculum, focusing on micro/macro concepts and policy modelling. Led lectures, coordinated assessments, and incorporated business strategy applications for international cohorts.	Lecturer
2025 –	Supply Chain Modelling and Optimisation  Coordinated and taught the unit for international students, integrating forecasting, logistics optimisation, and stochastic models with applications in industries.	Lecturer
	Introduction to Scientific Data Analysis  Delivered lab sessions and guided student projects in Scientific Data Analysis, using R and Excel to teach foundational statistical and data visualisation skills.	TA (Computer lab)
	Introduction to Probability and Data Analysis  Facilitated practical sessions in Probability & Data Analysis, with emphasis on statistical	TA (Computer lab)

# Facilitated practical sessions in Probability & Data Analysis, with emphasis on statistical inference and probability distributions.

Financial Engineering 1 TA (Tutorial)

2024 Delivered tutorials by supporting students' understanding of asset pricing, stochastic models, portfolio construction, and risk-neutral valuation.

Accelerated Mathematics for Engineers

Conducted problem-solving workshops on calculus and linear algebra. Tailored teaching for engineering students with varied math backgrounds.

Calculus for Engineers TA (Computer lab)

Led MATLAB-based tutorials for Calculus for Engineers, guiding students through differential equations and optimisation techniques.

Linear Algebra and Statistics for Engineers

TA (Computer lab)

Facilitated R and MATLAB-based lab, covering data analysis and statistical inference with engineering applications

2023 **Foundations of Calculus** TA (Workshop)

Led interactive workshops in Foundations of Calculus, developing core knowledge in differentiation and integration, while mentoring 1st-year students through core math problems.

# Feb - Nov 2018 Research Assistant

## **Curtin University - Mathematics & Statistics Discipline**

Conducted applied mathematical modelling using Finite Element Methods to assess bridge structural stability, contributing to a published paper in 2019.

#### Dec 18 - Feb 19 Intern Researcher

# **Thanachart Insurance PCL**

TA (Workshop)

- Applied statistical modelling techniques to analyse customer retention and renewal patterns in motor insurance. Conducted risk analysis and evaluated loss ratios, integrating actuarial principles to guide business decision-making.
- Created dynamic Tableau dashboards to visualise key performance indicators, supporting strategic insights for underwriting, claims analysis, and executive reporting.

**EDUCATION** 

October 2025 PhD in Mathematics and Statistics

**Curtin University** 

Research Training Program (RTP) Scholarship Recipient

Thesis title: Blockchain-based Renewable Energy Trading and Storage Optimisation

2021 Master of Data Science with Distinction

The University of Western Australia

2018 Bachelor of Science (Actuarial Science)

**Curtin University** 

CERTIFICATIONS & QUALIFICATIONS

2018 - 2021 Foundation program

**Actuaries Institute Australia** 

Membership since 2018

CT1 Financial Mathematics; CB1 Business Finance:

CS1 Actuarial Statistics:

CB2 Business Economics;

CM2 Financial Engineering and Loss Reserving

2025 MATLAB Onramp

2024 Al Intensive Bootcamp

2020 Python Essential Training

2018 Statistical Tools for Risk Modelling

MathWorks

VP Akkodis Academy Australia

LinkedIn

**Thammasat University** 

**SKILLS** 

**Analytical Tools** 

• Mathematical & Statistical

Modelling

ANSYS, MATLAB, Python, R

Times series for

Actuarial Modelling

Time series forecasting, stochastic processes, risk modelling

Data Analytics

Tableau, Excel (VBA), SQL

Insurance Analytics

Loss modelling, customer retention analysis, KPI dashboards

• Simulation & Optimisation

Monte Carlo simulation, supply chain modelling

**Teaching & Educational Skills** 

Curriculum Design

Developed and coordinated units in economics and optimisation

Assessment & Student Engagement

Delivered tutorials and workshops; mentored students in applied projects

Learning Platforms

LMS tools (Blackboard, Moodle)

Education Theory

Familiar with contemporary pedagogy in quantitative and actuarial education

#### **Web & Technical Development**

- HTML, CSS, JavaScript
- Git, Shell, Unix/Linux environments
- LaTeX & Scientific Writing

# RESEARCH INTEREST

- ML for Predictive Maintenance in Sustainable Wind and Solar Systems
- Multifractal Models for Financial Time Series
- Optimisation of Battery Storage Systems using Big Data from Smart Grids
- Al-Based Financial Risk Management under Market Volatility

# **PUBLICATIONS**

2019 Wiwatanapataphee, D., Khajohnsaksumeth, N. & Wu, Y.H. Effect of beam joinery on bridge structural stability. Adv Differ Equ 2019, 225 (2019). doi: 10.1186/s13662-019-2158-5

Wiwatanapataphee, D., Wu, Y., Sawangtong, W. & Sawangtong, P. Modeling Anomalous Diffusion and Volatility in the Australian National Electricity Market Using a Space-Fractional Black-Scholes Framework[J]. AIMS Mathematics, 2025, 10(5): 12388-12420. doi: 10.3934/math.2025560

2025 Sawangtong, W., Wiwatanataphee, D. & Sawangtong, P. **Analytical Solution of Space-Fractional Black-**(In press) **Scholes Equation for European Put Option via Extended Caputo Derivative**.

# CONFERENCES

2 - 6 Feb 2025 Gave a talk on the topic of "Fractional Black-Scholes Model for Pricing Derivatives in the Australian Electricity Market" at the ANZIAM 2025 Conference, Pacific Bay Resort, Coffs Harbour, NSW.

16 - 18 Dec 2018 Gave a talk on the topic of **Effect of beam joinery on bridge structural stability** at ICMA-MU 2018: The 2018 International Conference in Mathematics and Applications, The Century Park Hotel, Bangkok, Thailand.