

# KANIS SAENGCHOTE

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## EXPERIENCE

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### **Chulalongkorn Business School, Chulalongkorn University**

Lecturer

August 2014 – present

## EDUCATION

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### **Kellogg School of Management, Northwestern University**

Ph.D., Finance

June 2014

### **Sasin Graduate Institute of Business Administration, Chulalongkorn University**

M.B.A., Finance and Marketing

July 2008

### **London School of Economics**

B.Sc., Economics

July 2004

## RESEARCH INTERESTS

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Applied corporate finance, household and real estate finance, financial intermediation, applied microeconomics, machine learning and big data

## PUBLICATIONS

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- “Empirical Asset Pricing: Applications in Academic Research”, *Chulalongkorn Business Review*, Volume 148, April-June 2016, Pages 149-171.
- “What Happens When We Forget? The Effect of Removing Adverse Information on Access to Credit”, with Sunti Tirapat, *Economics Letters*, Volume 151, February 2017, Pages 96-99.
- “The Impact of Tax Rebate on Used Car Market: Evidence from Thailand”, with Tim Noparumpa, *International Review of Finance*, 17:1, March 2017, Pages 147-154.
- “Analysis of Relationship between Lean Inventory and Firm Performance: Evidence from the Stock Exchange of Thailand”, with Wila-sini Wongkaew, *Chulalongkorn Business Review*, Volume 152, April-June, 2017, Pages 122-156.
- “The Low-Risk Anomaly: Evidence from the Thai Stock Market”, *Asian Academy of Management Journal of Accounting & Finance*, 13(1), Pages 143-158.
- “Are consumers forward looking? Evidence from used iPhones”, with Voraprapa Nakavachara, *Applied Economics Letters*, forthcoming.

## WORKING PAPERS

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- “Soft Information in the Subprime Mortgage Market” (Job Market Paper)  
*Presented at the 2013 Midwest Finance Association (MFA) Annual Meeting, Chicago, Wharton School Student Seminar, and the 26<sup>th</sup> Australasian Finance & Banking (AFB) Conference, Sydney (won 1<sup>st</sup> Prize at PhD Forum).*
- “Recourse to Non-Housing Assets and Mortgage Credit Supply”  
*Presented at the 2015 European Financial Management Association (EFMA) Annual Meeting, Netherlands, and the 2015 Sangvian Finance Conference at Thammasat University.*
- “Identifying Neighborhood Externalities: Evidence from Whole Foods Markets’ Acquisition of Wild Oats Markets”, under review.  
*Presented at the 2015 Workshop in Finance at Chulalongkorn University.*
- “The Effect of Index Inclusion on Corporate Risk-Taking: Evidence from Thailand”, with Thanisorn Pasurapanya.

## HONOURS, FELLOWSHIPS AND PROFESSIONAL DEVELOPMENT

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AFB PhD Forum – 1 <sup>st</sup> Prize	<i>December 2013</i>
AFB Conference Travel Grant	<i>December 2013</i>
AFA Student Travel Grant	<i>January 2013</i>
Princeton Initiative: Macro, Money and Finance	<i>September 2011</i>
Kellogg School of Management Fellowship	<i>2009 – 2014</i>
Director's Award, Sasin	<i>2008</i>
Economics Department Prize, LSE	<i>2004</i>
CS McTaggart Prize, LSE	<i>2002</i>

## RESEARCH EXPERIENCES

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### **Kellogg School of Management**

*Research Assistant*

*Professor Efraim Benmelech*

*November 2012 – June 2014*

*Professor David Matsa*

*July 2011 – June 2014*

*Professor Arvind Krishnamurthy*

*January 2012 – May 2012*

### **Federal Reserve Bank of Chicago**

*Graduate Research Intern*

*August 2012 – December 2013*

### **Fiscal Policy Research Institute, Thailand**

*Economist*

*February 2005 – June 2006*

## TEACHING EXPERIENCES

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### **Lecturer (Chulalongkorn University)**

*2604361 – Business Finance (Undergraduate)*

*2604433 – Real Estate Finance (Undergraduate)*

*2604502 – Foundations of Financial Management (MBA)*

*2604692 – Special Topics in Finance (MS Finance)*

*2604696 – Practical Corporate Financial Modeling (MS Finance)*

*2604711 – Special Project I (MS Finance)*

*2604711 – Thesis (MS Finance)*

*2601894 – Dissertation Seminar (PhD Accounting)*

*2604863 – Empirical Methods in Finance (DBA)*

*2604865 – Advanced Investment and Portfolio Theory (DBA)*

### **Instructor (Kellogg School of Management/Northwestern University)**

*ECON 360 – Foundations of Corporate Finance Theory*

*Fall 2012*

## SKILLS

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Programming: SAS, STATA, MATLAB, R

Databases: CRSP, Compustat, SDC Platinum, DealScan, Mergent, TRACE, CoreLogic DataQuick, Datastream, Morningstar

Last updated: September, 2017