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Department of Banking and Finance
Chulalongkorn Business School
Chulalongkorn University
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WORK EXPERIENCE

- **Chulalongkorn University, Bangkok, Thailand**
 - 2017 - Present Associate Professor
 - 2014 - 2017 Assistant Professor
 - 2013 - Present Director of Master Program in Financial Engineering
 - 2009 - 2014 Lecturer
- **Barclays Global Investors, San Francisco, CA, USA**
 - 2007 - 2008 Research Associate, International Active Equities
- **Morgan Stanley, MSCI Barra, Berkeley, CA, USA**
 - 2006 - 2007 Research Associate, Equity Risk Modeling and Forecasting

EDUCATION

- Ph.D.** **University of California, Berkeley** (GPA 4.00/4.00) May 2006
Industrial Engineering and Operations Research
Department of Industrial Engineering and Operations Research
Dissertation Title: Stochastic Optimization with Model Ambiguity and Applications
Minors: Economics and Statistics
- M.A.** **University of California, Berkeley** (GPA 4.00/4.00) May 2005
Statistics
Department of Statistics
- M.S.** **Georgia Institute of Technology** (GPA 4.00/4.00) Aug 2002
Operations Research
School of Industrial and Systems Engineering
- LL.B.** **Ramkhamhaeng University** Jun 2001
Laws
School of Laws
- B.Eng.** **Chulalongkorn University** (GPA 3.91/4.00) May 2001
Industrial Engineering
Department of Industrial Engineering
First Honor and Gold Medal: Highest GPA among all 85 industrial engineering students
Summa Cum Laude: Highest GPA among all (more than 750) engineering students

SELECTED JOURNAL PUBLICATIONS

- **Does Extreme Correlation Matter in Global Equity Asset Allocation?**
(with Bruno Solnik),
Journal of Investment Management, Forthcoming.
- **International Correlation Asymmetries: Frequent-but-small and Infrequent-but-large Equity Returns**
(with Bruno Solnik),
Review of Asset Pricing Studies, Vol 6, No. 2, pp 221-260, 2016.
- **Fast Bidirectional Shortest Path on GPU**
(with Lalinthip Tangjittaweechai, Mongkol Ekpanyapong, Krit Athukulwongse, Sung Kyu Lim, and Adriano Tavares),
IEICE Electronics Express, Vol. 13, No. 6, pp 1-10, 2016.
- **Automated Three-wheel Rice Seeding Robot Operating in Dry Paddy Fields**
(with Piyanun Ruangurai, Mongkol Ekpanyapong, and Chatchai Pruetong),
Maejo International Journal of Science and Technology, Vol. 9, No. 3, pp 403-412, 2015.
- **Optimal Investment and Consumption When Regime Transitions Cause Price Shocks**
(with Andrew Lim),
Insurance: Mathematics and Economics, Vol. 51, pp 551-566, 2012.
- **Robust Asset Allocation with Benchmarked Objectives**
(with Andrew Lim and George Shanthikumar),
Mathematical Finance, Vol. 21, pp 643-679, 2011.
- **Profile-Guided Microarchitectural Floorplanning for Deep Submicron Processor Design**
(with Mongkol Ekpanyapong, Jacob Minz, Hsien-Hsin Lee, and Sung Kyu Lim),
IEEE Transaction on Computer-Aided Design of Integrated Circuit and Systems, Vol. 25, No. 7, pp 1289-1300, 2006.

SELECTED REFEREED CONFERENCE PROCEEDINGS

- **Robust Intensity Control with Multiple Levels of Model Uncertainty and The Dual Risk-Sensitive Problem**
(with Andrew Lim, and George Shanthikumar),
49th IEEE Conference on Decision and Control (CDC), pp 4305-4310, 2010.
- **Statistical Bellman-Ford Algorithm with An Application to Statistical Retiming**
(with Mongkol Ekpanyapong, and Sung Kyu Lim),
IEEE/ACM Asia South Pacific Design Automation Conference, pp 959-964, 2006.
- **Profile-Guided Microarchitectural Floorplanning for Deep Submicron Processor Design**
(with Mongkol Ekpanyapong, Jacob Minz, Hsien-Hsin Lee, and Sung Kyu Lim),
AMC Design Automation Conference, pp 634-639, 2004.

RESEARCH GRANTS

- **TRF Career Development Grant**, Thailand Research Fund, 2016 - 2018
- **World Class University Research Grant**, Office of the Higher Education Commission, 2014 - 2017
- **Ratchadaphiseksompoch Grant**, Chulalongkorn University, 2013 - 2015
- **Agricultural Research Grant**, Agricultural Research Development Agency and Office of National Research Council of Thailand, 2012 - 2017
- **National University Research Grant**, Office of the Higher Education Commission, 2010 - 2013
- **TRF Grant for New Researcher**, Thailand Research Fund, 2010 - 2012
- **Ratchadaphiseksompoch Grant for New Researcher**, Chulalongkorn University, 2010 - 2012
- **SET Capital Market Research Grant**, Stock Exchange of Thailand, 2010 - 2011

SELECTED HONORS AND AWARDS

- **Anandamahidol Foundation Scholarship**
The Anandamahidol Foundation under the Royal Patronage of His Majesty The King of Thailand (2001-2006)
- **INFORMS Future Academician Colloquium**
Institute for Operations Research and the Management Science (INFORMS) (2005)
- **Outstanding Graduate Student Instructor 2003 - 2004**
The Graduate Council's Advisory Committee for GSI Affairs, University of California, Berkeley (2004)
- **Best IEOR Graduate Student Instructor of The Year 2003 - 2004**
Industrial Engineering and Operations Research Department, University of California, Berkeley (2004)
- **Bhumibol Scholarship**
His Majesty The King of Thailand (2001)
- **Engineering Dean Award**
Engineering School, Chulalongkorn University, Thailand (2001)
- **IE Department Chair Award**
Industrial Engineering Department, Chulalongkorn University, Thailand (2001)
- **University President Award**
Chulalongkorn University, Thailand (2000)
- **Prince of Thailand Gold Medal Award**
The Royal Prince of Thailand and The Engineering Institute of Thailand under H.M. the King's Patronage (2000)

PRESENTATIONS AND INVITED TALKS

- Financial Stability Networking, Bank of Thailand, 2018
- Bank of Thailand Symposium, Bank of Thailand, 2018
- PIER Research Workshop, PIER, Bank of Thailand, 2017
- Thammasat Business School, Thammasat University, Thailand, 2016
- Joint Economics and Finance Seminar, PIER, Bank of Thailand, 2015
- NUS Business School, National University of Singapore, 2014
- Thammasat Business School, Thammasat University, Thailand, 2013
- HKUST Business School, Hong Kong University of Science and Technology, 2012
- Financial Management Association Asian, Phuket, Thailand, 2012
- Bank of Thailand Research Workshop, Thailand, 2012
- Capital Market Research Forum 4/2012, Stock Exchange of Thailand, 2012
- Chulalongkorn Accounting and Finance Symposium, Thailand, 2011
- Chulalongkorn Accounting and Finance Symposium, Thailand, 2009
- National Operations Research Conference (Plenary Speaker), Thailand, 2008
- Systems Engineering and Engineering Management, Chinese University of Hong Kong, 2006
- Leonard N. Stern School of Business, New York University, 2006
- The Fuqua School of Business, Duke University, 2006
- NUS Business School, National University of Singapore, 2006
- INFORMS Annual meeting, San Francisco, 2005
- Graduate Student Seminar, University of California, Berkeley, 2005
- Graduate Student Seminar, University of California, Berkeley, 2004
- Bachelier Finance Society, The Third World Congress, Chicago, 2004