Boonlert Jitmaneeroj, Ph.D.

Lecturer, Department of Banking and Finance

Chulalongkorn Business School, Chulalongkorn University



CONTACT INFORMATION

Department of Banking and Finance, Chulalongkorn Business School Chulalongkorn University Phyathai Road, Pathumwan, Bangkok 10330 Thailand Mobile: +66(082) 441-2495 Tel: +66(02) 218-5674-5 Fax: +66(02) 218-5676 E-mail: boonlert@cbs.chula.ac.th Researchgate: https://www.researchgate.net/profile/Boonlert_Jitmaneeroj Publons: https://publons.com/researcher/1399912/boonlert-jitmaneeroj Orcid: https://orcid.org/0000-0002-4665-5470

ACADEMIC QUALIFICATIONS

- Ph.D. (Finance), University of Essex (United Kingdom), 2010
- M.B.A., *Chulalongkorn University* (Thailand), 2003
- B.Eng. (Second-class Honors), Chulalongkorn University (Thailand), 1995

WORK EXPERIENCES

- Lecturer, *Chulalongkorn Business School* (2020-present)
- Part-time Lecturer, University of the Thai Chamber of Commerce (2020-present)
- Research Fellow, *Research Institute for Policy Evaluation and Design* (2010-2020)
- Lecturer, School of Business, University of the Thai Chamber of Commerce (2010-2020)
- Visiting Academic, *Essex Business School*, University of Essex (2014-2015)
- Graduate Teaching Assistant, *Essex Business School*, University of Essex (2007-2010)
- Quality Management Manager, CTI Group (2001-2005)
- Project Engineer, Maintenance Engineer, *Siam Cement Group* (1995-2000)

TEACHING EXPERIENCES

- **Doctoral degree**: Advanced Quantitative Research, Doctoral Seminar in Finance, Modern Theory of Corporate Finance
- **Master degree**: Investment Theory, Advanced Financial Management, Research in Finance, Investment Analysis, Applied Corporate Finance, Treasury Management
- **Bachelor degree**: Business Finance, Securities Analysis and Portfolio Management, Fixed-Income and Equity Securities, Business Finance, Credit Management

RESEARCH INTERESTS

Behavioral Finance; Corporate Sustainability; Monetary Policy; Investment Analysis; Applied Econometrics; Machine Learning; Credit Management

PUBLICATIONS_

- "Reform Priorities for Prosperity of Nations", *Journal of Policy Modelling*, Forthcoming (with Budsaratragoon, P.)
- "A critique on the Corruption Perception Index: An interdisciplinary approach", *Socio-Economic Planning Sciences*, 2020, Vol. 70, Article No. 100768 (with Budsaratragoon, P.)
- "Do monetary policy transparency and central bank communication reduce interest rate disagreement", *Journal of Forecasting*, 2020, Vol. 29, No. 3, pp. 368-393 (with Seelajaroen, R. and Budsaratragoon)
- "Measuring causal relations and identifying critical drivers for corporate sustainability: The quadruple bottom line approach", *Measuring Business Excellence*, 2019, Vol.23, No.3, pp. 292-316 (with Budsaratragoon, P.)
- "Credit default swap and the UK 2008-09 short sales ban", *European Journal of Finance*, 2019, Vol.25, No. 14, pp. 1328-1349 (with Coakley, J. and Wood, A.)
- "The implications of central bank transparency for uncertainty and disagreement", *Journal of International Money and Finance*, 2019, Vol. 90, pp. 222-240 (with Lamla, M. and Wood, A.)
- "Is Thailand's credit default swap market linked to bond and stock markets? Evidence from the term structure of credit spreads", *Research in International Business and Finance*, 2018, Vol. 46, pp. 324-341
- "The effect of the rebalancing horizon on the tradeoff between hedging effectiveness and transaction costs", *International Review of Economics and Finance*, 2018, Vol. 58, pp. 282-298
- "A latent variable analysis of corporate social responsibility and firm value", *Managerial Finance*, 2018, Vol. 44, No. 4, pp. 478-494
- "Beyond the equal-weight framework of the Social Progress Index: Identifying causal relationships for policy reforms", *International Journal of Social Economics*, 2017, Vol. 44, No. 12, pp. 2336-2350
- "Does investor sentiment affect price-earnings ratios?", *Studies in Economics and Finance*, 2017, Vol. 34, No. 2, pp. 183-193
- "The impact of dividend policy on price-earnings ratio: The role of conditional and nonlinear relationship", *Review of Accounting and Finance*, 2017, Vol. 16, No. 1, pp. 125-140
- "The convexity of earnings yield: Does the dividend payout policy matter?", *International Journal of Banking, Accounting and Finance*, 2016, Vol. 7, No. 1, pp. 84-94
- "A new approach to prioritizing SME regulation reforms", *Journal of Small Business and Enterprise Development*, 2016, Vol. 23, No. 3, 854-872
- "Reform priorities for corporate sustainability: Environmental, social, governance, or economic performance?", *Management Decision*, 2016, Vol. 54, No. 6, pp. 1497-1521
- "A loop diagram pedagogy: Seeing the unseen in the forward market efficiency hypothesis", *Managerial Finance*, 2014, Vol. 40, No. 2, pp. 189-199
- "The expectations hypothesis: New hope or illusory support?", *Journal of Banking & Finance*, 2013, Vol. 37, No. 3, pp. 1084-1092 (with Wood, A.)
- "Forecast rationality and monetary policy frameworks: Evidence from UK interest rate forecasts", *Journal of International Financial Markets, Institutions and Money*, 2012, Vol. 22, No. 1, pp. 209-231 (with Chortareas, G and Wood, A.)

RESEARCH GRANTS

- "Time-varying fund manager skills and mutual fund flows: A comparative study of emerging markets", *Thailand Research Fund (TRF)*, 2018-2021
- "The impact of short sales ban on the relationship between stock and credit default swap markets", *UTCC*, 2017
- "The Expectations Hypothesis of the Term structure of Interest Rates in The Eurozone: Does Geography matter?", *Centre for European Studies Chulalongkorn University*, 2016
- "Identifying pathways to national prosperity: Evidence from the Legatum Prosperity Index", *UTCC*, 2016
- "Does the increase in monetary policy transparency make financial market participants more converged in their forecasts?: A Global Perspective" *UTCC*, 2016
- "The impact of dividend policy on the P/E ratio: An interactive graphical pedagogy", *UTCC*, 2015
- "A pedagogical mesh diagram: Seeing the unseen in forward market efficiency hypothesis", *UTCC*, 2014
- "The effect of transparency and forward guidance on forecast disagreement", *Bank of England*, 2013-2014 (with Wood, A.)
- "Retirement planning survey among Thai adults age 25-39", *Stock Exchange of Thailand*, 2013-2014 (with Kilenthong, W)
- "Retirement planning survey among Thai adults age 40-60", *Stock Exchange of Thailand*, 2012-2013 (with Kilenthong, W., Paweenawat, A. and Chanwongpaisarn, L.)
- "Behavioural approach to the expectations hypothesis of the term structure of interest rates", *UTCC*, 2013
- "Does the UK monetary policy impact forecast heterogeneity and rationality in financial markets?", *UTCC*, 2012

PROFESSIONAL SERVICES & AWARDS

- Editorial Board, *International Journal of Comparative Management* (2016-present), *Indonesian Journal of Sustainability Accounting and Management* (2019-present)
- Referee, *Peer-reviewed journals listed in SCOPUS* (e.g., International Journal of Forecasting, International Review of Economics and Finance, Global Strategy Journal, Journal of Decision Systems, Journal of Business Economics and Management and International Journal of Business Governance and Ethics) (2013-present)
- Invited Speaker for Securities Investment Consultant, Association of Investment Management Company (AIMC) (Topics: IC Plain; Behavioral Finance – A Primer; Asset Allocation for Investment Consultant; Value Investing Strategy; Alternative Asset Investment; Understanding Investor Behavior – An Application of Behavioral Finance; Understanding Weather Futures) (2013-Present)
- The Directors' Pool of State Enterprise of the State Enterprise Policy Office (SEPO), *Ministry of Finance* (2016-2020)
- Columnist, *Wealthy Thai* (2019)
- Best Paper Award on Corporate Finance, SEC Working Paper Forum (2018)
- Advisory Committee, *Gold Research Center* (2013-Present)
- Research Excellence Award, UTCC 50th Anniversary (2013)
- Columnist, Thailand Economic & Business Review (2011-2013)
- Committee on SET Research Award, *The Stock Exchange of Thailand* (2011)
- PhD Scholarship, University of the Thai Chamber of Commerce (2006-2010)