

# NAJAKORN KHAJONCHOTpanya

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Last updated: 18 August 2018

## EDUCATION

<b>National University of Singapore</b> Institute of Operations Research and Analytics (IORA) Ph.D. Student	Singapore 2018 - Present
<b>Chulalongkorn University</b> Department of Banking and Finance M.S. in Financial Engineering	Thailand 2016 - 2018
<b>Chulalongkorn University</b> Faculty of Economics B.A. in Economics, Quantitative Economics, <i>First-class Honour</i>	Thailand 2016 - 2018

## RESEARCH INTERESTS

Financial Engineering, Financial Modelling and Optimisation, Stochastic Modelling, MCMC

## RESEARCH EXPERIENCE

### Master's Degree Thesis

Title: Measuring Factors Affecting Financial Contagion

Advisor: Assoc. Prof. Thaisiri Watwai, Ph.D.

– Presented in the Universal Academic Cluster International Conference, February 2018

### Undergraduate Senior Research

Title: A Sectorial Analysis of Higher Moments in the SET: volatility and skewness of returns

Advisor: Asst. Prof. Yong Yoon, Ph.D.

– Presented in the Joint Student Academic Symposium 2016 at Chuo University, Japan

– Published in Undergraduate Online Journal, Faculty of Economics, Chulalongkorn University

## AWARDS AND SCHOLARSHIPS

- **NUS Research Scholarship**, *National University of Singapore* (2018 - Present)
- **Student Award**, *Chulalongkorn University* (2018)
- **SET Capital Market Research Scholarship**, *Stock Exchange of Thailand* (2018)
- **EBA Outstanding Senior Paper**, *Chulalongkorn University* (2016)
- **First Prize of Singha English Challenge**, *Singha Corporation and British Council* (2004)

## SKILLS

- Software Languages/ Packages: MATLAB, C++, Gretl, Stata, L<sup>A</sup>T<sub>E</sub>X, MS office
- Languages: Thai (Native), English (Fluent)