

MANTANA CHUDTONG

Research Activities

Areas of Expertise

Statistical modelling in actuarial and finance research, dynamical systems in medical research

Current Interests and Activities

My research interests in actuarial and finance fields are provided below.

- Mortality estimation
- Survival analysis
- Actuarial pricing, funding, and valuation
- Models of financial instruments such as currencies, stocks, futures and options
- Portfolio optimization

The methods involve statistical models mainly applied in actuarial science or finance such as regression models, time series, credibility models, Cox models, Black-Sholes models, and Markowitz models. Another field of my interest is related to the behavioral study of obesity and diabetes patients, utilizing the theories of ODEs.