

## NATTAKORN PHEWCHEAN

### **Research Activities**

#### **Areas of Expertise**

Financial mathematics, modelling and analysis

#### **Current Interests and Activities**

My recent and current research activities involve modelling and analysis in two following areas.

##### 1. Financial mathematics

1.1 Financial modelling: development of stochastic and deterministic models for pricing and valuation in the markets, such as option pricing, stock valuation and commodity pricing.

1.2. Actuarial modelling: development of the actuarial models for survival analysis including modelling for product development for the insurance industry, claims modelling for life and non-life insurance, social security welfare modelling developed for social security policy.

##### 2. Business and investment area

2.1. Business modelling: break-even analysis, cost-volume-profit analysis, including quantitative model and qualitative aspects.

2.2. Investment modelling: interest rate modelling, portfolio analysis, cash flow analysis.