

# **Suttisak Wattanawongwan**

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**“Strong background in Mathematics”**

**“Enthusiastic teacher” “Challenging lover”**

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## **Educations**

- University of Southampton, PhD in Mathematical Sciences – Graduating in November, 2020
  - The University of Edinburgh and Heriot-Watt University, MSc. Financial Mathematics – Distinction
  - Mahidol University, Bachelor of Science, Mathematics major – GPA 3.93
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## **Research interests**

- Credit risk modelling, Exposure at Default modelling, Credit scoring
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## **Professional experiences**

- Paper: “A Mixture Model for Credit Card Exposure at Default using the GAMLSS Framework” – Revising to be published
  - Paper: “A Copula Model for Credit Card Exposure at Default and Probability of Default dependency” – In progress
  - Presenting a talk at 6<sup>th</sup> Young Finance Scholars and XVI Credit Scoring Conferences
  - Master dissertation: “Optimal Investment with Suboptimal Deterministic Strategies”
  - Bachelor dissertation: “Stock Index Forecasting by Using Transition Densities of GBM and Maximum Likelihood Method”
  - English-Thai Language Translation Programing, 2014
  - Qualification in Exam P, Society of Actuaries (SOA) (score 9/10), 2013
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## **Software skills**

- Skilled in R
  - Experienced in Matlab, SPSS, and MS Excel and VBA
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## **Extracurricular experiences**

- Mathematics tutor (2010-2019) and staff of Science's Activity Camp (2012-2014)
  - Bartender and waiter (2015-2019)
  - Cheerleader (2011-2015)
  - Vice chairman of Rural Area Development Camp, 2014
  - Chairman of Mathematics Freshmen Welcoming Ceremony, 2013
  - Chairman of Charity Math Tutor Project, 2012
  - Vice chairman of Cheer and Code displaying club - Suankularb Wittayalai School (2008-2011)
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## **Life goals**

- Being an excellent teacher and researcher as well as an understandable supervisor
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