SATJAPORN TUNGSONG

Address: 2 Prachan Road, Pra Nakorn, Bangkok 10200, Thailand
Email: s.tungsong@gmail.com

Educational Background

June 2010	**M.S. Technology-Computer Science** Sirindhorn International Institute of Technology, Thammasat University Bangkok, Thailand
May 2008	**M.S. Financial Engineering** Peter F. Drucker Graduate School of Management, Claremont Graduate University Claremont, California, USA
June 2006	**B.Com. Finance** Desautels Faculty of Management, McGill University, Montreal, Quebec, Canada

Work Experience

2008-	Lecturer, Thammasat Business School, Bangkok, Thailand
2007-2008	Research Assistant, Credit Risk Clinic, School of Mathematical Sciences, Claremont Graduate University (Professor Henry Schellhorn)
2007-2008	Research & Teaching Assistant, Peter F. Drucker Graduate School of Management, Claremont Graduate University (Professor Cornelis Los)
2006-2007	Research Associate, Venture Finance Institute, Claremont, CA
2006	Investment Strategist, Drucker School Management Fund ($350,000)
2005	Intern, Ministry of Finance, Bangkok Thailand

Research

1. "A Theoretical Argument Why the t-Copula Explains Credit Risk Contagion better than the Gaussian Copula," (with Didier Cossin, Henry Schellhorn, and Nan Song), 2008, submitted to the Journal of Credit Risk
2. "Investment Model Uncertainty and Fair Pricing" (with Cornelis Los), 2008, submitted to the European Financial Management Journal
3. "How Uncertain are SMLs and PVGOs?" (with Cornelis Los), FMA 2008 conference paper
4. "The Profitability of an Index Arbitrage in the Thai Equity and Derivatives Markets" (with Gun Srijuntongsiri), 2009, work-in-progress
5. "Evidence on Corporate Hedging in Thailand," 2009, work-in-progress
6. "Measuring Risk Using Copula Methods" in "Handbook for Financial Engineers," 2009, book chapter (manuscript in Thai language)

Research Grants

1. The Stock Exchange of Thailand (Baht 790,000)
   "The Profitability of an Index Arbitrage in the Thai Equity and Derivatives Markets"
2. Professor Sangvian Foundation, The Stock Exchange of Thailand (Baht 240,000)
   "Evidence on Corporate Hedging in Thailand"
3. Business Research Center, Thammasat Business School (Baht 140,000)
   "A Theoretical Argument Why t-Copula Explains Credit Risk Contagion better than Gaussian Copula"

Invited Conference Presentations

"Investment Model Uncertainty and Fair Pricing"

1. European Financial Management Association Conference, June 24-27, 2009, Milan, Italy (Presenter)
2. Southwestern Finance Association 48th Meeting, February 24-28, 2009, Oklahoma City, OK, USA (Co-author)
3. The 43rd Euro Working Group on Financial Modeling, September 4-5, 2008, Cass Business School, London, UK (Co-author)

"How Uncertain are SMLs and PVGOs?"

4. Financial Management Association Meeting, October 8-11, 2008, Dallas, Texas, USA (Co-author)

"A Theoretical Argument Why the t-Copula Explains Credit Risk Contagion better than the Gaussian Copula"

5. The 17th Annual Professor Sangvian Indaravijaya Conference on Thailand's Financial Market, November 27, 2009, Thammasat Business School, Bangkok, Thailand (Presenter)

Teaching Experience

Lecturer, Thammasat Business School, Bangkok, Thailand
Financial Derivatives (Undergraduate)
Financial Analysis and Risk Management (Undergraduate)
Business Finance (Undergraduate)
Calculus for Social Sciences (Undergraduate – International Program)
Visual Basic for Applications (VBA) in Finance Workshop (Master's in Finance – International Program)

Teaching Assistant, Claremont Graduate University, Claremont, CA, USA
Asset Management Practicum (Master's)
Fixed Income Securities (Master's)

University & Departmental Services

1. Advisor, Thammasat Business School Undergraduate Business Case Competition Varisty Team (2nd runner-up prize in National University of Singapore Business Case Competition 2009)
2. Master's in Finance Independent Study Examination Committee, Thammasat Business School
3. Conference Organizing Team, Thammasat Business School 2009 International Conference "Families, Networks, and Firms," Bangkok, Thailand

Proficiencies

Languages:	English, French, Thai
Programming:	Matlab, VBA, Stata, R, Java
Databases:	Bloomberg, Compustat, Thomson, Datastream, I/B/E/S, Morningstar

Scholarships & Awards

1. Royal Thai Government Scholarship (Full Tuitions & Stipends: 2001-2008)
2. Sirindhorn International Institute of Technology Scholarship (Full Tuition: 2009-2010)
3. Highest GPA in M.S. Technology-Computer Science Program, Sirindhorn International Institute of Technology (2009)
4. Thammasat Business School Travel Grant (2009)