

SOROS CHITSIRIPANICH

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RESEARCH INTERESTS	Financial Econometrics, asset pricing, financial portfolio optimization	
EDUCATION	University of Zurich, Switzerland <i>Ph.D. candidate in Finance</i>	2019-Present
	Chulalongkorn University, Thailand <i>M.S. in Financial Engineering</i>	2016-2018
	The University of Texas at Austin, USA <i>M.S. in Petroleum Engineering</i>	2013-2015
	Chulalongkorn University, Thailand <i>B.S. in Petroleum Engineering with 1st class honors</i>	2006-2010
WORKING PAPERS	“Momentum Without Crashes” (with Marc Paoletta, Pawel Polak, and Patrick Walker)	
SEMINARS & CONFERENCES	[2022] Brown Bag Lunch Seminar at the Department of Banking and Finance, University of Zurich	
GRANTS & SCHOLARSHIPS	Swiss Government Excellence PhD Scholarship Chulalongkorn Business School Scholarship PTTEP Scholarship for Master’s Degree in Petroleum Engineering	2020-Present 2017 2013-2015
TEACHING	Statistical Foundations for Finance (Mathematical and Computational Statistics with a View Towards Finance and Risk Management), Masters, University of Zurich Fundamental Probability for Finance, Masters, University of Zurich	Fall 2020-Present Fall 2020-Present
SUPERVISION	“Portfolio Value at Risk Forecasting with GARCH-Type Models” , Jan Heinrich Schlegel, Bachelor’s Thesis, University of Zurich “Discrete Multivariate Gaussian Mixture GARCH Models for Financial Asset Allocation” , Marco Antonio Barcellos Junior, Master’s Thesis, University of Zurich “Robust Covariance Matrix Estimation for Financial Portfolio Optimization” , Arsen Stepanyan, Bachelor’s Thesis, University of Zurich “Revisiting vol-of-vol: Has the effect changed since its publication and can the method be improved upon?” , Laurin Van den Bergh, Bachelor’s Thesis, University of Zurich	2023 2022 2022 2021
PAST EMPLOYMENT	PTT Exploration and Production, Thailand, Financial Risk Management Analyst PTT Exploration and Production, Thailand, Petroleum Engineer	2016-2019 2010-2015

OTHER
INFOMATION

Software: MATLAB, Python, STATA, Mathematica, LaTeX
Language: Thai (Native), English (Fluent)
Others: CFA Level I

REFERENCES

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