



อ.ดร. วศิน ศิวสฤษดิ์

Wasin Siwasarit, Ph.D

Department : Banking and Finance

Email : wasin@cbs.chula.ac.th

Tel : 02-218-5675

## Education

- Doctor of Philosophy, Financial Econometrics, University of North Carolina at Chapel Hill, United States (2015)
- Master of Arts, Economics (English Program), Thammasat University (2005)
- Bachelor of Arts, Economics (First Class Honor), Thammasat University (2002)

## Work

## Experience

## Publications

### Peer-Reviewed Journal Articles

- "The pricing of green bonds and the determinants of the green bond premium in the Asia-Pacific and European markets", Journal of Open Innovation: Technology, Market, and Complexity, 11(2)Jun.2025, (Wongaree, P., Chiyachantana, C.N., Ding, D.K., Siwasarit, W., et al.).
- "Study on the guidelines for the efficient and sustainable management of groundwater usage revenue collection in relation to groundwater usage fees and groundwater preservation fees in the groundwater crisis areas of Thailand", Environmental and Sustainability Indicators, 23Sep.2024, (Sanguanwongse, V., Luksamee-Arunothai, M., Harnphattananusorn, Seemanon, K., Siwasarit, W., Ittithumwinit, S.).
- "Energy Price Reform and Impacts on Social Welfare", Applied Economics Journal, 29(2) : 16-44, Sep.2022, (Puree Sirasootorn, Petchtharin Wongcharoen, Wasin Siwasarit, Supawat Rungsuriyawiboon).

---

## Publications

- "Capturing the Order Imbalance with Hidden Markov Model: A Case of SET50 and KOSPI50", Asia-Pacific Financial Markets, 27 : 115-144, Sep.2019, (Polin Wu, Wasin Siwasarit).
- "Skewness in Expected Macro Fundamentals and the Predictability of Equity Returns: Evidence and Theory", The Reviews of Financial Studies, 29(8) : 2069-2109, Aug.2016, (Riccardo Colacito, Eric Ghysels, Jinghan Meng, Wasin Siwasarit).

### Peer-Reviewed Academic/Professional Meeting Proceedings

- "Forecasting GDP with Many Predictors Using Sparse-Group LASSO MIDAS"Applications of Optimal Transport to Economics and Related Topics, 125-142, Springer Nature SwitzerlandNov.2024, (Siwasarit, W.).