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Education

- 2007 DOCTOR OF PHILOSOPHY, DECISION, RISK & OPERATION, COLUMBIA UNIVERSITY, UNITED STATES
- 2002 MASTER OF ARTS, STATISTICS, COLUMBIA UNIVERSITY, UNITED STATES
- 2000 BACHELOR OF ENGINEERING, ELECTRICAL ENGINEERING, CHULALONGKORN UNIVERSITY, THAILAND

Publications

Peer-Reviewed Journal Articles

"Heterogeneity Effects on the Management of Retirement Fund", Applied Economics Journal, 51(19): 2043 - 2060, Feb.2019, (Danswasvong, T., Suchintabandit, S.).

"Modeling Term Structure of Default Correlation", Journal of Derivatives, 22(4): 26 - 36, Nov.2013-May.2015, (Suchintabandit, S.).

"Techniques in the Quantitative Analysis of Portfolios of Credit Instruments", NIDA Business Journal, 15: 57-76, Nov.2014, (Suchintabandit, S.).

"Quadratic Transform Approximation for CDO Pricing in Multifactor Models", SIAM Journal on Financial Mathematics, 3(1): 137-162, Nov.2008-Jan.2012, (Glasserman, P., Suchintabandit, S.).

"Risk-Neutral Dynamic of Forward-Looking Default Probabilities and Recovery Rates: Evidence from Credit Default Swap Prices of DOW30 Companies", Chinese Business Review, 10(10): 811-843, Oct.2011, (Kitjakarnlertudom, C., Suchintabandit, S.).

"Correlation Expansion for CDO Pricing", Journal of Banking & Finance, 31(5): 1375-1398, Jan.2007, (Glasserman, P., Suchintabandit, S.).

Peer-Reviewed Academic/Professional Meeting Proceedings

"Allocating the Tracking Error for the Multi-Asset-Class Fund by Reconciling Bottom-Up Model with Top-Down Model" Universal Academic Cluster International February Conference in Bangkok Feb.2020, (Korkiat Sermakskul and Sira Suchintabandit).

"Heterogeneity Effects on the Management of Retirement Funds" Nov.2017, (Dansawaswong, T., Suchintabandit, S.).

Publications

Research Grants

"Modeling Term Structure of Default Correlation", 2015, (Suchintabandid, S.).

Book

Book Chapters

"CFA Level I - III Content Overview", สุดยอดนักบริหารการเงินมืออาชีพ Career in Finance, 1 Edition, Amarin Printing and Publishing, 376 ก. ชัยพฤกษ์ (บรมราชชนนี) แขวงตลิ่งชัน เขตตลิ่งชัน กรุงเทพฯ 10170, 2019, (Phromphaet, W., Suchintabandid, S., Koosakulnirund, K.).