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Education

- 2006 DOCTOR OF PHILOSOPHY, INDUSTRIAL ENGINEERING AND OPERATIONS RESEARCH, UNIVERSITY OF CALIFORNIA, BERKELEY, UNITED STATES
- 2005 MASTER OF SCIENCE, STATISTICS, UNIVERSITY OF CALIFORNIA, BERKELEY, UNITED STATES
- 2002 MASTER OF SCIENCE, OPERATIONS RESEARCH, GEORGIA INSTITUTE OF TECHNOLOGY, UNITED STATES
- 2001 BACHELOR OF ENGINEERING, INDUSTRIAL ENGINEERING, CHULALONGKORN UNIVERSITY, THAILAND

Publications

Peer-Reviewed Journal Articles

"Does Extreme Correlation Matter in Global Equity Asset Allocation?", *Journal of Investment Management*, 17(1) : 4-26, Jan.2019, (Solnik, B., Watwai, T.).

"International Correlation Asymmetries: Frequent-but-small and Infrequent-but-large Equity Returns", *The Review of Asset Pricing Studies*, 6(2) : 221-260, Jul.2016, (Solnik, B., Watwai, T.).

"Fast bidirectional shortest path on GPU", *IEICE Electronics Express*, 13(6) : 1-10, Mar.2016, (Tangjittawechai, L., Ekpanyapong, M., Watwai, T., Athikulwongse, K., Lim, S.K., Tavares, A.).

"Automated Three-Wheel Rice Seeding Robot Operating in Dry Paddy Field", *Maejo International Journal of Science and Technology*, 9(3) : 403-412, Dec.2015, (Ruangurai, P., Ekpanyapong M., Pruetong C., Watwai, T.).

"Optimal Investment and Consumption when Regime Transitions Cause Price Shocks", *Insurance: Mathematics and Economics*, 51(3) : 551-556, Jul.2012, (Lim, AEB., Watwai, T.).

"Price and Volume Effects Associated with SET50 Index Composition Changes", *Chulalongkorn Business Review*, 3(129) : 1-24, Sep.2011, (Chanintaranurak, M., Jenwittayaroje, N., and Watwai, T.).

Publications

"Robust Asset Allocation with Benchmarked Objectives", *Mathematical Finance*, 21(4) : 643-679, Oct.2011, (Lim, A.E.B., Shanthikumar, J.G.,and Watewai, T.).

"Profile-Guided Microarchitectural Floorplanning for Deep Submicron Processor Design", *IEEE transaction on computer-aided design of integrated circuit and systems*, 25(7) : 1289-1300, Jul.2006, (Ekpanyapong, M., Minz, J.R. , Watewai, T., Hsien-Hsin S.L.,and Sung K.L.).

Peer-Reviewed Academic/Professional Meeting Proceedings

"A Lending Decision Problem for Unfamiliar Loans"Feb.2020, (Autravisittikul, R., Watewai, T.).

"Optimal Investment Strategy of High-Risk/High-Return and Low-Risk/Low-Return Stocks in the Presence of Proportional Transaction Costs"Feb.2020, (Noonoi, K., Watewai, T.).

"Do weak fundamentals amplify contagion effects? A case study of the US and the UK equity markets"Universal Academic Cluster International February Conference, Bangkok, Thailand Feb.2018

"Optimal Consumption and Investment Problems with Price Impact and Transaction Costs"Universal Academic Cluster International July Conference, Bangkok, Thailand Jul.2017, (Mueangkoom, A., Watewai, T.).

"The Effect of Risk Aversion Levels of Banks on Financial Contagion"Universal Academic Cluster International November ConferenceNov.2017, (Kitjacharoenchai, P., Watewai, T.).

"A Reduction of Ineffective Determinants of Capital Structure"Universal Academic Cluster International Autumn ConferenceOct.2017, (Laohaphansakda, C., Songsiri, J., Watewai, T.).

"Multivariate Jump Diffusion Models with Jump Clustering and Stochastic Jump Intensity"ISESS 2015, 38-50Jan.2015, (Simakorn Y., Watewai, T.).

"Robust Intensity Control with Multiple Levels of Model Uncertainty and the Dual Risk-Sensitive Problem"2010 Proceeding of the 49th IEEE Conference on Decision and Control (CDC), 4,305-4,310, IEEEDec.2010, (Lim, A.E.B., Shanthikumar, J.G.,and Watewai, T.).

"Statistical Bellman-Ford Algorithm with An Application to Statistical Retiming", 959-964, *IEEE, Proceeding of the IEEE2006*, (Ekpanyapong, M.,Watewai, T.,and Sung K.L.).

"Profile-Guided Microarchitectural Floorplanning for Deep Submicron Processor Design"Proceedings of the 41th Design Automation Conference, 634-639, *IEEE, IEEE2004*, (Ekpanyapong, M., Minz, J.R., Watewai,T., Hsien-Hsin S.L., Sung K.L.).

Research Grants

"World Class University Grant: International Connectedness and Financial Contagion Risk", 2017, (Watewai, T.).

"World Class University Grant: Portfolio Optimization with Extreme Risk", Apr.2015-Mar.2016

Publications

- "Research and development of the automated rice weeding robot", Oct.2015-Oct.2016
- "The automated rice weeding robot and the analysis for commercialization", Oct.2014-Oct.2015
- "The Feasibility Study to Industrialize Direct Rice Seedling's Machine", Oct.2014-Oct.2015
- "Ratchadaphiseksompoch Grant: Thai Capital Market Development", Aug.2013-Jul.2014, (Watewai, T.).
- "The analysis, study, and improvement of automated rice seeding system for cost reduction and productivity improvement in rice farming year 2", Aug.2013-Jul.2014, (Watewai, T., Ekpanyapong, M.).
- "World Class University Grant: Portfolio Optimization with Value at Risk", Apr.2014-Mar.2014, (Watewai, T.).
- "Ratchadaphiseksompoch Grant for New Researcher", 2010-2014, (Watewai, T.).
- "TRF Grant for New Researcher", Jun.2010-2014, (Watewai, T.).
- "National University Research Grant", Oct.2010-Sep.2013, (Watewai, T.).
- "The analysis, study, and improvement of automated rice seeding system for cost reduction and productivity improvement in rice farming", Apr.2012-May.2013, (Watewai, T., Ekpanyapong, M.).