



รศ. ดร. ฐิติวดี ชัยวัฒน์

Assoc. Prof. Dr. Thitivadee Chaiyawat

Department : Statistics

Email : thitivadee@cbs.chula.ac.th

Tel : 02 218 5659

Education

- 1999 DOCTOR OF PHILOSOPHY, RISK MANAGEMENT AND INSURANCE, GEORGIA STATE UNIVERSITY, UNITED STATES OF AMERICA
- 1998 MASTER OF SCIENCE, BUSINESS ECONOMICS, GEORGIA STATE UNIVERSITY, UNITED STATES OF AMERICA
- 1994 MASTER OF BUSINESS ADMINISTRATION, RISK MANAGEMENT AND INSURANCE, UNIVERSITY OF HARTFORD, UNITED STATES OF AMERICA
- 1991 BACHELOR OF SCIENCE IN STATISTICS (SECOND CLASS HONORS), ELECTRONIC DATA PROCESSING AND APPLIED STATISTICS (INSURANCE), CHULALONGKORN UNIVERSITY, THAILAND

Publications

Peer-Reviewed Journal Articles

- "The Empirical Analysis on Supply Chain Risk Management with Firm Capability Perspective of Thailand Automotive Industry", International Journal of Mechanical Engineering and Technology, 10(3), 1735-1744, September.2019, (Jankaweekool, P., Chaiyawat, T., and Sinthupinyo, S.)
- "Literature Review on Evaluation System for Supply Chain Risk Management of Automotive Industry" , International Journal of Management and Applied Sciences, 10(3), 23-27, October.2017, (Jankaweekool, P., Chaiyawat, T., and Sinthupinyo, S.)
- "Macroprudential Stress Testing for Credit Risk: Empirical Evidence from The Thai Housing Loan", The Journal of Risk Management and Insurance, 21(1) : 61-72, Jun.2017, (Sontha, C., Chaiyawat, T.).
- "Delisting Risk Analysis: Empirical Evidence from the Thai Listed Companies", Advances in Economics and Business, 4(8) : 461-467, Aug.2016, (Chaiyawat, T., Samranruen, P.).
- "Mobile Claim Adoption in Emerging Insurance Markets", International Journal of Bank Marketing, 34 : 110-130, Feb.2016, (Gowanit, C., Thaesaengsakulthai, N., Sophatsathit, P., Chaiyawat, T.).
- "Catastrophe Risk Capital Charge: Evidence from the Thai Non-Life Insurance Industry", American Journal of Economics, 5(5) : 488-494, Jan.2015, (Chaiyawat, T., Vinijpitayakul, P.).

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- "Corporate Governance, Efficiency and Firm Performance in Thai Property-Casualty Insurance Companies", *The Journal of Risk Management and Insurance*, 18(1) : 70-85, Jun.2014, (Chaiyawat, T.).
- "Ordinal Classification Method for the Evaluation of Thai Non-Life Insurance Companies", *IJCSI - International Journal of Computer Science Issues*, 9(1) Jan.2012-Jan.2012, (Jhongpita, P., Sinthupinyo, S., Chaiyawat, T.).
- "Using Decision Tree Learner to Classify Solvency Position for Thai Non-Life Insurance Companies", *International Journal of the Computer, the Internet and Management*, 19(3) : 41-46, Sep.2011-Dec.2011, (Jhongpita, P., Sinthupinyo, S., Chaiyawat, T.).
- "Scenario Analysis in Expressway Management via Modelling Bayesian Networks", *International Journal of Computer Applications*, 30(11) : 14-20, 2011-2011, (Namwongse, P., Chaiyawat, T., Limpiyakorn, Y.).
- "Artificial Neural Network For Underwriting Personal Accident Insurance", *Chulalongkorn Review*, 79(20) : 51-61, Jun.2008, (Chaiyawat, T., Thitithanakarn, V.).
- "Factors Affecting the Demand for Voluntary Automobile Insurance", *Journal of Economics and Business*, 3(1) : 13-28, Dec.2008, (Chaiyawat, T and Datekong, C).

Peer-Reviewed Academic/Professional Meeting Proceedings

- "International Model Approach Versus Standardized Approach for Market Risk Capital Requirement: Empirical Evidence from an Insurance Company in Thailand" *International Conference Management, Accounting, Banking, Economics and Business Research (ICMABEBR-20)*, 10 pages, Hiroshima, Japan Feb.2020, (Chaiyawat, T.)
- "Value-at-Risk of Stock and Cryptocurrency Portfolio Diversification" *International Conference in Business and Economics (ICBE)*, Thailand March.2019, (Nawapong, W., Chansorn, P., Chaiyawat, T., and Sattakulpiboon, I.)
- "A Comparison of Hedging Strategies and Effectiveness: Evidence from the Thai Gold Futures Market" *International Conference on Business and Social Science (ICBASS)*, Japan Mar.2017, (Chaiyawat, T., Chokchaiseree, P.).
- "Macroeconomic Determinants of Non-Performing Loans in Thailand" *Asia-Pacific Social Science Conference (APSSC)*, Japan Nov.2017, (Chaiyawat, T., Suebpong, T.).
- "Delisting Risk Analysis: Empirical Evidence from the Thai Listed Companies" *ICBASS International Conference on Business and Social Science*, Japan Mar.2016, (Chaiyawat, T., Samranruen, P.).
- "Evidence from the Thai Agricultural Futures Market" *Asia-Pacific Social Science Conference (APSSC)*, Japan 2016, (Chaiyawat, T., Chuenrattanakul, N.).

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- "Catastrophe Risk Capital Charge: Evidence from the Thai Non-Life Insurance Industry" BREFM International Business, Economics, Finance and Management Conference (BREFM), Japan Jul.2015, (Chaiyawat, T., Vinitpitayakul, P.).
- "Macro-Prudential Stress Testing for Credit Risk: Empirical Evidence from the Thai Housing Loan" The International Symposium on Business and Social Sciences, Tokyo, Japan 2015, (Sontha, C., Chaiyawat, T.).
- "Economic Capital for Operational Risk: Evidence from Thai Bank and Insurance Industry" Asia Pacific Risk and Insurance Association, Moscow, Russia August.2014, (Chaiyawat, T., Rattanapornchaikul, N., Jamnienprom, T.).
- "Corporate Governance, Efficiency and Firm Performance: Evidence from the Thai Property-Casualty Insurance Industry" Asia Pacific Risk and Insurance Association 2012, (Chaiyawat, T.).
- "A Financial Early Warning System: A Comparative Analysis of Logistic Regression and Neural Networks for Predicting Banking Insolvency", Asia Pacific Risk and Insurance Association 2011, (Chaiyawat, Y., Kamolratthada, K.).
- "Insolvency Risk Prediction Models for the Thai Property and Casualty Insurance Companies" Asia-Pacific Risk and Insurance Association, Asia-Pacific Risk and Insurance Association, China Jul.2009, (Chaiyawat, T).
- "Analyzing Competition, Efficiency, and Their Relationship in the Thai Property-Casualty Insurance Industry" Asia-Pacific Risk and Insurance Association, Asia-Pacific Risk and Insurance Association, Australia Jul.2008, (Chaiyawat, T).
- "Analyzing Firm Performance in the Thai Property-Liability Insurance Industry" The Journal of Risk Management and Insurance 2006, Asia-Pacific Risk and Insurance Association, Japan; Japan Jul.2006, (Chaiyawat, T).

Books

- "Risk Management and Insurance in the 21st Century", 3rd Edition, Chulalongkorn Printing, 2017, (Chaiyawat, T.).
- "Risk Management and Insurance in the 21st Century", 2nd Edition, Chulalongkorn Printing, 2013, (Chaiyawat, T.).