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Education

- 2016 DOCTOR OF PHILOSOPHY, MATHEMATICS, CARNEGIE MELLON UNIVERSITY, UNITED STATES
- 2011 BACHELOR OF SCIENCE, MATHEMATICS, DUKE UNIVERSITY, UNITED STATES
- 2011 BACHELOR OF SCIENCE, ECONOMICS, DUKE UNIVERSITY, UNITED STATES

Publications

Peer-Reviewed Journal Articles

"Exploring the Difference Between Implied Volatilities of Options Embedded in Convertible Bonds and Exchange-Traded Options and Its Contributing Factors", Journal of Corporate Accounting and Finance, Nov.2019, (Sae-Sue, T., Sinthawat, S., Srivisal, N.).

"Investigating the Impacts of Rainfall and Temperature Anomalies on Thailand's GDP Growth", International Journal of Energy, Environment and Economics, Nov.2019, (Sae-Sue, T. , Tor-ngern, P., Budsaratagoon, P.).

"Radner Equilibrium in Incomplete Levy Models", Mathematics and Financial Economics, 10(3) : 321-337, Jan.2016, (Larsen, K., Sae-Sue, T.).