



ศ. ดร. เสกสรร เกียรติสุไพบูลย์

Prof. Dr. Seksan Kiatsupaibul

Department : Statistics

Email : seksan@cbs.chula.ac.th

Tel : 02 218 5610

Education

- 2000 DOCTOR OF PHILOSOPHY, INDUSTRIAL AND OPERATIONS ENGINEERING, UNIVERSITY OF MICHIGAN, UNITED STATES
- 2000 MASTER OF SCIENCE IN MATHEMATICS, MATHEMATICS, UNIVERSITY OF MICHIGAN, UNITED STATES
- 1996 MASTER OF SCIENCE IN ENGINEERING, INDUSTRIAL AND OPERATIONS ENGINEERING, UNIVERSITY OF MICHIGAN, UNITED STATES
- 1993 BACHELOR OF ENGINEERING, CONTROL ENGINEERING, KING MONGKUT'S INSTITUTE OF TECHNOLOGY LADKRABANG, THAILAND

Publications

Peer-Reviewed Journal Articles

"Single observation adaptive search for discrete and continuous stochastic optimization", Operations Research Letters, 48(5): 666-673, Sep.2020, (Kiatsupaibul, S., Smith, R.L., Zabinsky, Z.B.).

"Efficient computation of the stochastic behavior of partial sum processes", Computational Statistics, 35(1): 343-358, Jul.2018-Mar.2020, (Saengkyongam, S., Hayter, A., Kiatsupaibul, S., Liu, W.).

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- "Win-probabilities for comparing two binary outcomes", *Communications in Statistics - Simulation and Computation*, 46(1): 204-214, Jan.2017, (Wiwatwattana, N., Hayter, A.J., Kiatsupaibul, S.).
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- "Solving infinite horizon optimization problems through analysis of a one-dimensional global optimization problem", *Journal of Global Optimization*, 66: 711-727, Dec.2016, (Kiatsupaibul, S., Smith, R.L., Zabinsky, Z.B.).
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- "Estimating drug shelf-life with unknown lot-to-lot variability", *Communications in Statistics - Simulation and Computation*, 44(8): 2195-2207, Sep.2015, (Srimaneekarn, N., Kiatsupaibul, S., Hayter, A. J., Liu, W.).
- "Confidence Intervals for Quantiles of a Two-parameter Exponential Distribution under Progressive Type-II Censoring", *Communications in Statistics - Theory and Methods*, 44(14): 3001-3010, Jul.2015, (Balakrishnan, N., Hayter, A. J., Liu, W., Kiatsupaibul, S.).
- "Behavior of extreme dependence between stock markets when regime shifts", *Sri Lankan Journal of Applied Statistics*, 16(1): 21-40, May.2015, (Tajvidi, N., Kiatsupaibul, S., Tirapat, S., Panyangam, C.).
- "Simultaneous inferences on the cumulative distribution function of a normal distribution", *Communications in Statistics - Theory and Methods*, 44(24): 5136-5145, Dec.2015, (Hayter, A.J., Kiatsupaibul, S, Napalai, P., Liu, W.).
- "Normal probability plots with confidence", *Biometrical Journal*, 57(1): 52-63, Jan.2015, (Chantarangsi, W., Liu, W., Bretz, F., Kiatsupaibul, S., Hayter, A., Wan, F.).
- "Recursive confidence band construction for an unknown distribution function", *Biometrical Journal*, 57(1): 39-51, Jan.2015, (Kiatsupaibul, S., Hayter, A.).
- "Exact Inferences for a Gamma Distribution", *Journal of Quality Technology*, 46(2): 140-149, Apr.2014, (Hayter, A.J., Kiatsupaibul, S.).
- "Exact Inferences for a Weibull Model", *Quality Engineering*, 25(2): 175-180, Dec.2013, (Hayter, A.J., Kiatsupaibul, S.).
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- "Dimensional reduction for latent scores modeling using recursive integration", *Journal of Statistical Theory and Practice*, 6(3): 501-509, Sep.2012, (Kiatsupaibul, S., Hayter, A.J.).

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"Portfolio selection with qualitative input", Journal of Banking & Finance, 32(2): 489-496, Feb.2012, (Chiarawongse A., Kiatsupaibul S., Tirapat S., Van Roy B.).

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"An Analytically Derived Cooling Schedule for Simulated Annealing", Journal of Global Optimization, 38(3): 333-365, Jul.2007, (Shen, Y., Kiatsupaibul, S., Zabinsky, Z. B., Smith, R.L.).

Peer-Reviewed Academic/Professional Meeting Proceedings

"A Computational Comparison of Simulation Optimization Methods using Single Observation within a Ball on Noisy Black-box Function with Mixed Integer and Continuous Domain"Proceedings of the 2017 Winter Simulation ConferenceDec.2017, (David D.L., Zabinsky, Z.B., Kiatsupaibul, S., Smith, R.L.).

"Improving Hit-and-Run with Single Observations for Continuous Simulation Optimization"2015 Winter Simulation Conference (WSC 2015), Huntington Beach, CA, USA Dec.2015, (Kiatsupaibul, S., Smith, R.L.).

"MCMC for a Normal Distribution with Unbounded Cone Support"Stochastic Optimization, Seattle, USA May.2014, (Kiatsupaibul, S.).

"Markov Chain Monte Carlo for a Normal Distribution with an Unbounded Cone Support"The 13 Word Congress on Global Optimization (WCGO 2013), Huangshan XiangMing Hotel, Yellow Mountain, China Jul.2013, (Kiatsupaibul, S.).

"Mending Flaws of An Estimated Variance-covariance Matrix", 307-318, Proceedings of Thailand National Applied Statistics Conference 2006, Bangkok, Thailand Aug.2006, (Kiatsupaibul, S.).

"Improve Waiting Time of a Feedback Queue by Queue Disciplines", 93-104, Proceedings of Industrial Engineering Network Conference 2005, Bangkok, Thailand Oct.2005, (Kiatsupaibul, S., Bunchabussabong, S.).

Publications

Research Grants

"Methods for Statistical Models with Ranking Constraints", Jun.2014-Jun.2017, (Kiatsupaibul, S.).

"Simultaneous inferences on the cumulative distribution function of a normal distribution", 2016, (Kiatsupaibul, S., Hayter, A.J., Napalai, P., Liu, W.).

"Financial Security and Stability through Capital Market", Oct.2010-Sep.2013, (Kiatsupaibul, Seksan., Tirapat, Sunti.).

"Open-Source Statistical Software on R", Oct.2010-May.2012, (Kiatsupaibul, Seksan.).

"Sustainability of a Micro-financial Social Security Plan", Nov.2010-Jun.2011, (Tirapat, Sunti., Kiatsupaibul, Seksan.).

"Time Diversification from a Psychological Point of View, Ratchadapiseksomposh for New Researchers", Jul.2006-Jul.2007, (Kiatsupaibul).

"Mending Flaws of an Estimated Variance-covariance Matrix, Ratchadapiseksomposh for New Researchers", Jul.2004-Jul.2005, (Kiatsupaibul, Seksan.).

Books

Textbooks

"Probability, Statistics and Stochastic Processes", 1Edition, Chulalongkorn University Press, Bangkok, Thailand, 2021, (Kiatsupaibul, Seksan).

"Operations Research with Statistical Applications", 1Edition, Chulalongkorn University Press, Bangkok, Thailand, 2018, (Kiatsupaibul, Seksan).

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