



FACULTY OF ECONOMICS, THAMMASAT UNIVERSITY
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CURRICULUM VITAE

WASIN SIWASARIT

EDUCATION

2015: Ph.D. in Economics, University of North Carolina at Chapel Hill.
Dissertation advisors: Prof. Eric Ghysels and Prof. Riccardo Colacito.

2005: M.A. (Economics), English Program, Thammasat University.
Thesis advisor : Prof. Arayah Preechametta

2002: B.A. (Economics), First Class Honor, Thammasat University.
Majors: Quantitative Economics and Fiscal Economics.
Minor: Finance.

PRESENT POSITION:

Lecturer, Faculty of Economics, Thammasat University.

RESEARCH INTERESTS

Financial Economics, Asset Pricing, Financial Econometrics,
Macroeconomics.

TEACHING INTERESTS

Mathematical Economics, Macroeconomics, Economics of Money and
Banking, Financial Econometrics.

PUBLICATIONS

Wasin Siwasarit (2016). **“Skewness in Expected Macro Fundamentals and the Predictability of Equity Returns: Evidence and Theory”**, (with R. Colacito, E. Ghysels, and J. Meng), Review of Financial Studies (forthcoming).

Wasin Siwasarit (2011). **“Thailand Banks after the Financial Crisis in1997”** (in Thai), Research Report, Thailand Research Fund.

Wasin Siwasarit (2007). **“Overconfidence, Rational Bubble, and Trading in Property Market”**, paper presented at the 3th National Conference of Economists, Kasetsart University.

POLICY RESERCH PAPERS

Research:

2010: “Impact of Non-Tariff Measures (NTMs) on Agricultural Export: The Case of Thailand (with Niramorn Suthumakid, et al, Thammasat University). Research Project funded by Thailand Research Fund, July 2008 – June 2010.

2007: “*Strategy in Promoting Small and Medium Enterprises in Different Sectors*”, Submitted to the Office of Small and Medium Enterprises Promotion. (In Thai)

2007: “*Action Plans for Small and Medium Enterprises Promotion*” Submitted to the Office of Small and Medium Enterprises Promotion. (In Thai)

2006: “*Overconfidence, Rational Bubble, and Trading in Property Market*” Unpublished Master Thesis, Supervised by Assoc. Prof. Dr. Arayah Preechametta, Assist. Prof. Dr. Tatre Jantarakolika, Assist. Prof. Dr. Sittisak Leelahanon, and Dr. Damisa Mookmanee.

2006: “*The Management of Legal Tender Coins in the Supply Chain*”, Submitted to the Treasury Department, Ministry of Finance, 2007. (In Thai)

2006: “ *The Market Research in Lottery Gambling in Thailand*”, Submitted to the Government Lottery Office, Ministry of Finance, 2007. (In Thai)

WORKING AND TECHING EXPERIENCE

2015-2016: Lecture, EE325: Introductory Econometrics (B.E program)
1/2015 (Evaluation 91.442/100)

EC431: Economics of Money and Banking (Thai program)
1/2015 (Evaluation 86.707/100)

Speaker: Risk assessment: How to Evaluate the project with Monte Carlo Simulation? 25-26 February 2016 at Royal Irrigation Department, Bangkok.

2011-2015: Teaching Assistant, Division of Finance, Kenan-Flagler Business School, UNC.

2014-2015: Research Assistant, Division of Finance, Kenan-Flagler Business School, UNC.

2009: Lecturer, Math camp 2009 (Pre-Course for Graduate Student, Master of Business Economics).

Lecturer, Economics of Money and Banking (EC431), 1/2009
,2/2009.

Lecturer, Introductory Mathematical Economics (EC 320), 1/2009.

Lecturer, Macroeconomics for the Siam Commercial Bank Public
Company Officers : Series 13, May 6-7, 2009 Head office SCB.

Lecturer, Macroeconomics for the Siam Commercial Bank Public
Company Officers : Series 12, April 20-21, 2009 Head office SCB.

2008: Lecturer, Math camp 2008 (Pre-Course for Graduate Student, Master of Arts in Economics Program).

Lecturer, Economics of Money and Banking (EC431), 1/2008
,2/2008.

Lecturer, Introductory Mathematical Economics (EC 320), 2/2008.

2007: Lecturer, Math camp 2007 (Pre-Course for Graduate Student, Master of Arts in Economics Program).

Lecturer, Introductory Mathematical Economics (EC 320), 1/2007, 2/2007.

Lecturer, Introductory Macroeconomics (EC 214), 2/2007.

2006: Researcher, Economic Development Consulting Group.

2005: Managerial Economics (Graduate MBA Course/BA. 601, Master in Business Administration Program, Faculty of Commerce and Accountancy), Teaching Assistant to Associate Professor Nipon Poapongsakorn.

Fixed-Income Security Investment (Graduate MIF Course/MF 645 , Master in Finance Program, Faculty of Commerce and Accountancy), Teaching Assistant to Dr.Somjin Sornpaisarn.

2005: Econometrics (Graduate Course/EE 615, Master of Arts in Economics Program), Teaching Assistant to Professor Dr. Pranee Tinakorn.

2004: Mathematical Economics (Graduate Course, EE 611 & EC 621, Master of Arts in Economics Program), Teaching Assistant to Dr. Thanet Makjamroen.

2002: Trainee, Financial Institutions Policy Group, Prudential Policy Department, Operational Risk Team, Bank of Thailand.

2001-2005: Teaching Assistance in the Following Undergraduate Courses at Faculty of Economics, Thammasat University: Introductory Macroeconomics (EC214), Economics of Money and Banking (EC431), Econometrics I (EC425), Econometrics II (EC426), Mathematical Economics I (EE421).

AWARDS AND SCHOLARSHIPS RECEIVED

2010-2014: Ph.D. Thammasat Scholarship

2014: Prize for the Outstanding Research Project in 2013 ,Thailand Research Fund.

2007: Prize for Outstanding Graduate Thesis in Economics, Thammasat

University.

2003-2004: Bank of Thailand Scholarship.

2001-2002: UFJ Foundation Scholarship.

2000: Military Bank Scholarship.

PROFESSIONAL ACTIVITIES

2007: Conference Presentations: 3th National Conference of Economists, Kasetsart University.

COMPUTER SKILLS

Extensive Programming Experience in : MATLAB, EViews., Stata, Latex

REFERENCES

Arayah Preechametta

Professor, Faculty of Economics, Thammasat University
Prachan Road, Bangkok 10200

Eric Ghysels

Edward M. Bernstein Distinguished Professor of
Economics and Professor of Finance, Kenan
Business School

Riccardo Colacito

Associate Professor of Finance, Kenan Business School

Department of Economics, Gardner Hall, Uni- versity
of North Carolina at Chapel Hill, NC, 27599-3305

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University of North Carolina at Chapel Hill, NC, 27599-
3490

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