

OM KANCHANASAKDICHAI

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AREAS OF INTEREST

- Risk Management
 - Insurance Pricing
 - Asset Pricing
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EDUCATION

10/18 - 06/21 **Bachelor's || UNIVERSITY OF CAMBRIDGE** **United Kingdom**

Mathematical Tripos (Mathematics BA (Hons)) (2-i)

Relevant Courses: *Statistics, Stochastic Financial Models, Statistical Modelling, Probability and Measure, Principles of Statistics, Mathematics of Machine Learning, Applied Probability, Quantum Information and Computing* (A complete list of university courses is attached in the following page)

09/14 - 07/18 **WINCHESTER COLLEGE** **United Kingdom**

PUBLICATIONS

- A French, O Kanchanasakdichai and J P Cullerne (2019) 'The pedagogical power of context: iterative calculus methods and the epidemiology of Eyam', *Physics Education*, 54(4)
 - A French, O Kanchanasakdichai and J P Cullerne (2019) 'Numerical methods as an introduction to calculus', *Physics Education*, 54(4)
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WORK EXPERIENCE

01-22-04/22 **CIGNA INSURANCE COMPANY., LTD** **Thailand**
Intern

OTHER EXAMINATIONS & AWARDS

GRE General Test

Test Date: 21/04/2021

Results:

Quantitative: 170 (96th Percentile)

Verbal: 161 (88th Percentile)

Analytical Writing: 5 (92nd Percentile)

Bloomberg Market Concepts Certificate

Completed: 10/31/2021

Results:

Economic Indicators: 100%

Currencies: 96.3%

Fixed Income: 90%

Equities: 95.3%

(+ Terminal Basics: Unscored)

ACADEMICS AND EXTRACURRICULAR

2018-2021 UNIVERSITY OF CAMBRIDGE CATAM PROJECTS United Kingdom

- Completed a series of challenging mathematics-related tasks with computer programming such as MATLAB, R or Python.
- List of Projects:

Year 1: Random Binary Expansions

Using binary-search algorithms (and variations) to solve various problems.

Ordinary Differential Equations

Using NLP algorithms (e.g. Newton-Raphson) to solve various ODEs.

Year 2: Collapse of the Spherical Cavitation Bubble

Calculations are made based on surface tension and other parameters to determine the points at which a cavitation bubble bursts/collapses.

Curves in the Complex Plane

Plotting and observing the behaviours of curves defined in the complex plane.

Year 3: The Google PageRank Algorithm

Representing internet users'/researchers' behaviours as a Markov chain

Analysis of Performance Data

Analysing and testing significances of various parameters in athletes' and students' performances

Bootstrap Estimation of Standard Error

Forming and analysing bootstrap estimates from various datasets.

The Percolation Model

Simulation and analysis of percolation lattices

Importance Sampling and Fast Simulations

Simulating random variables using importance sampling (fast simulation in the context of Markov chains)

2018-2021 CAMBRIDGE UNIVERSITY SOCIETIES United Kingdom

Member

- **Archimedean:** A society that promotes enthusiasm in mathematics via hosting of weekly talks in various aspects of the field.
- **Trinity Mathematical Society:** The oldest mathematical society in the United Kingdom, it was founded by G H Hardy to 'promote discussions of subjects of mathematical interest.'
- **CU Algorithmic Trading:** A society that promotes the study and use of algorithms and their applications in finance, in the form of workshops and tutorials.

ADDITIONAL ACHIEVEMENTS

- 2018** Senior Prefect (Commoner Cappellae Praefectus)
Late Exhibition (Recognition for Academic Achievement)
Richardson Prize for Mathematics (Awarded to the top-achieving graduating student)
- 2014-2017** Duncan Prize for Mathematics (Awarded to the top-achieving student in mathematics)
Various Prizes from UKMT Challenges

SKILLS

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|---------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| FINANCIAL | Bloomberg Terminal Stochastic Financial Models (Black Scholes, Derivatives Pricing) Trading Algorithms |
| MATHEMATICAL | Statistics/Statistical Modelling Quantum Information & Computing Applied Probability (Stochastic Processes, Queues, Jackson Networks, Spatial Poisson) Numerical Analysis Optimization (Dynamic/Linear/Non-linear/Integer Programming) |
| IT | C++ Python R Matlab |
| LANGUAGES | English (Proficient) Thai (Native) |
| OTHERS | Solidworks (CAD Software) Blender (3D-Modelling) Violin (formerly Winchester College Orchestra 2nd Violin) Piano Ranad Aek (Thai Instrument) Saw Oo (Thai Instrument) |

COMPLETE LIST OF UNIVERSITY COURSES (as it is not included in Transcript):

1st Year Courses

Vectors & Matrices
Analysis I
Differential Equations
Probability
Groups
Vector Calculus
Numbers and Sets
Dynamics & Relativity

2nd Year Courses

Linear Algebra
Groups Rings & Modules
Analysis & Topology
Complex Methods
Variational Principles
Methods
Quantum Mechanics
Numerical Analysis
Statistics
CATAM (Computational Project)

3rd Year Courses

Stochastic Financial Models
Statistical Modelling
Probability and Measure
Principles of Statistics
Mathematics of Machine Learning
Applied Probability
Further Complex Methods
Quantum Information and Computing
CATAM (Computational Project)