

Curriculum Vitae

Sittisak Leelahanon

Email: sittisak@econ.tu.ac.th

Education

B.Eng. (Electrical Engineering), Chulalongkorn University (May 1996)
B.B.A. (General Management), Ramkhamhaeng University (June 1996)
Ph.D. Economics, Texas A&M University (December 2002)
Ph.D. Mathematics, Mahidol University (October 2008)

Dissertations

1. “Efficient Estimation of a Semiparametric Partially Linear Smooth Coefficient Model”
Committee: Prof. Qi Li (Advisor), Prof. James Griffin, Assoc. Prof. Rajiv Sarin and Prof. Emanuel Parzen
2. “ C^* -Algebra Sequence Spaces”
Committee: Assoc. Prof. Pachara Chaisuriya (Advisor), Assist. Prof. Gumpon Sritanratana, Somsak Orankitjaroen and Assist. Prof. Tipaval Phatthanangkul

Qualified Fields of Study

Econometrics, Probability and Stochastic Processes, Financial Mathematics, Game Theory, Real Analysis, Complex Analysis, Functional Analysis, and Topology.

Research Interests

Econometric Theory, Probability Theory, Mathematical Statistics, Mathematical Economics, Decision Theory, Game Theory, Microeconomic Theory, Real Analysis, Complex Analysis, and Functional Analysis.

Work Experiences

1996-1997	Network Engineer, Digitalcom Co., Ltd. (Thailand)
1999-2002	Teaching Assistant, Department of Economics, Texas A&M University, USA
2003-2006	Lecturer, Faculty of Economics, Thammasat University, Thailand
2006-2013	Assistant Professor, Faculty of Economics, Thammasat University, Thailand
2012-2016	Invited Lecturer, Thammasat Business School, Thammasat University.
2015-2018	Independent Researcher.
2019-2020	Part-time Lecturer, Faculty of Economics, Thammasat University, and Mahidol University International College, Thailand.
2020-present	Assistant Professor, Faculty of Economics, Thammasat University, Thailand.

Administration in the Faculty of Economics, Thammasat University, Thailand.

2003	Committee Member of Economic Research and Training Center
2004-2007	Committee Member of Computer Service Unit
2007-2008	Committee Member of Graduate Program
2008-2011	Vice Dean for Academic Affairs

Teaching Experiences

Econometrics and Statistics – Graduate Level Courses

Course	Program	Semester
EE624 Statistics for Economists	Graduate Program Faculty of Economics Thammasat University	1/2006, 1/2008, 1/2009, 1/2010
EC624 Statistics for Economists	Graduate Program Faculty of Economics Thammasat University	2/2006
EE616 Econometrics 2	Graduate Program Faculty of Economics Thammasat University	1/2003, 1/2004, 1/2005, 1/2006
EE626 Advanced Econometrics	Graduate Program Faculty of Economics Thammasat University	2/2007
EC627 Econometrics 2	Graduate Program Faculty of Economics Thammasat University	2/2003, 2/2004, 2/2005
EE625 Econometrics	Graduate Program Faculty of Economics Thammasat University	2/2008, 2/2009, 2/2010
EC625 Econometrics	Graduate Program Faculty of Economics Thammasat University	1/2011
DB801 Advanced Statistical Analysis: Part II Probability Theory and Stochastic Processes	Ph.D. Program Thammasat Business School Thammasat University	1/2012, 1/2013, 1/2014, 1/2015, 1/2016
MGMG596 Statistics for Management	College of Management Mahidol University	Pre-course 2005
EE710 Research Methodology	Graduate Program Faculty of Economics Thammasat University	S/2008, S/2009

Econometrics and Statistics – Undergraduate Level Courses

Course	Program	Semester
ST216 Statistics for Social Science Students 1	Bachelor of Economics International Program Faculty of Economics Thammasat University	2/2003
EC435 Introductory Financial Econometrics	Bachelor of Economics Program Faculty of Economics Thammasat University	2/2011, 2/2012, 2/2020
ICBE344 Econometrics I	Mahidol University International College Mahidol University	3/2009, 1/2010, 2/2010, 3/2010
ICBE441 Econometrics II	Mahidol University International College Mahidol University	1/2010, 2/2010, 3/2010
EE429 Seminar in Quantitative Economics	Bachelor of Economics International Program Faculty of Economics Thammasat University	1/2012
EC429 Seminar in Quantitative Economics	Bachelor of Economics Program Faculty of Economics Thammasat University	2/2011, 2/2012
ICBE448 Econometrics	Mahidol University International College Mahidol University	1/2019, 2/2019, 3/2019
EE425 Econometrics 1	Bachelor of Economics International Program Faculty of Economics Thammasat University	1/2020

Statistics – Non-Degree Courses

Course	Program	Year
Quantitative Methods: Part 2 Statistical Inferences	Certified Investment and Securities Analyst Program: Level 1 Thailand Securities Institute The Stock Exchange of Thailand	2005
Quantitative Methods for Valuations	Certified Investment and Securities Analyst Program: Level 2 Thailand Securities Institute The Stock Exchange of Thailand	2005,2006

Mathematics – Graduate Level Courses

Course	Program	Semester
IBA7001 Quantitative Business Analysis	Ph.D. Program College of Innovation Management Rajamangala University of Technology Rattanakosin	1/2011, 1/2012
EP505 Mathematics for Economists	Ph.D.-M.Econ Program School of Economics University of the Thai Chamber of Commerce	1/2006, 1/2007, 1/2008
MF759 Special Topics in Finance II: Numerical Methods in Finance	Master in Finance Program Thammasat Business School Thammasat University	2/2012
EP403 Introductory Mathematics for Economics	Ph.D.-M.Econ Program School of Economics University of the Thai Chamber of Commerce	Pre-course 2006 Pre-course 2007 Pre-course 2008
DBA Intensive Course: Part I Mathematics	Ph.D. Program Thammasat Business School Thammasat University	Pre-course 2012 Pre-course 2013 Pre-course 2014 Pre-course 2015 Pre-course 2016
MF502 Mathematics for Finance II	Master in Finance Program Thammasat Business School Thammasat University	Pre-course 2010 Pre-course 2011 Pre-course 2012

Mathematics – Undergraduate Level Courses

Course	Program	Semester
EE421 Mathematical Economics 1	Bachelor of Economics International Program Faculty of Economics Thammasat University	2/2007
EC421 Mathematical Economics 1	Bachelor of Economics Program Faculty of Economics Thammasat University	1/2012
EE422 Mathematical Economics 2	Bachelor of Economics International Program Faculty of Economics Thammasat University	1/2003, 1/2004, 1/2005, 1/2009, 1/2019, 1/2021
EC422 Mathematical Economics 2	Bachelor of Economics Program Faculty of Economics Thammasat University	1/2010, 2/2020

EE522 Selected Topics in Mathematical Economics 2: Mathematical Analysis for Economists	Bachelor of Economics International Program Faculty of Economics Thammasat University	2/2019
EE216 Fundamental Mathematics for Economists	Bachelor of Economics International Program Faculty of Economics Thammasat University	Pre-course 2004 Pre-course 2005
EE001 First-Year College Mathematics and Statistics for Economists	Bachelor of Economics International Program Faculty of Economics Thammasat University	Pre-course 2020 Pre-course 2021

Economics – Graduate Level Courses

Course	Program	Semester
EE715 Selected Topics in Game Theory	Graduate Program Faculty of Economics Thammasat University	1/2008
EP680 Topics in Game Theory	Ph.D.-M.Econ Program School of Economics University of the Thai Chamber of Commerce	1/2008
MF640 Financial Economic Theory: Part I Discrete-Time Asset Pricing	Master in Finance Program Thammasat Business School Thammasat University	3/2012
MGMG506 Thai Economy in the Global Context	College of Management Mahidol University	2/2011,3/2011, 2/2012,3/2012

Economics – Undergraduate Level Courses

Course	Program	Semester
EC411 Microeconomic Analysis	Bachelor of Economics Program Faculty of Economics Thammasat University	1/2011
EE411 Microeconomic Analysis	Bachelor of Economics International Program Faculty of Economics Thammasat University	1/2020, 1/2021
ICGS103 Economics in Modern Business	Mahidol University International College Mahidol University	2/2019,1/2020, 2/2020,3/2020, 1/2021
ICMB205 Microeconomics	Mahidol University International College	1/2021

			Mahidol University	
ECON202	Principles	of	Department of Economics	Spring 2001
Microeconomics			Texas A&M University	

Books

1. **“Quantitative Methods”**, Thailand Securities Institute, The Stock Exchange of Thailand
2. **“Quantitative Methods for Valuations”**, Thailand Securities Institute, The Stock Exchange of Thailand

Empirical Research Projects

1. **“The impact of AFTA on Thailand”** (2004)
[with Jakrapong Uchupalanun and Mingkwan Thongpruksa]
2. **“GPP Fast Track Forecasting Project”** (2004)
[with Praipol Koomsup and Tatre Jantarakolica]
3. **“Study on Consumer’s Behavior to Liquor and Alcoholic Drink and Policy”** (2005)
[with Nipon Poapongsakorn, Somchai Suksirisereekul, Euamporn Tasarika, Sake Metharsuraruk and Somkeit Ruangchan]
4. **“Effects of Alcohol Tax on Liquor Prices and Consumptions”** (2007)
[with Nipon Poapongsakorn, Euamporn Phijaisanit, Duangmanee Laovakul, Sake Metharsuraruk, Tipatree Jittrekant and Pannipa Rungruengsarn]
5. **“Mae Moh Mine’s Lignite Pricing Project”** (2007)
[with Chanin Mephokee, Chalotorn Kansuntisukmongkol and Puree Sirasoontorn]
6. **“Effects of Liquor Tax Increase and the Liquor Consumption Control Act”** (2009)
[with Nipon Poapongsakorn, Duangmanee Laovakul, Sake Metharsuraruk, Pannipa Rungruengsarn and The Excise Department of Thailand]
7. **“Study on Thailand’s Demand for Fuel in the Next 5 Years”** (2010)
[with Praipol Koomsup and Tienchai Chongpeerapieng]
8. **“Study on Fuel Price Structure Adjustment”** (2011)
[with Praipol Koomsup, Tienchai Chongpeerapieng, Puree Sirasoontorn and Napon Suksai]

Published Research Papers

1. Kamolvej, **Leelahanon** and Tangjittipanya (2004), **“Prediction Model for Hydroponics Industrial (PHI): Regression and Time Series Approach”**, *Preceedings of 11th Tri-University International Joint Seminar & Symposium*, pp. 159-162.
2. Ahmad, **Leelahanon** and Li (2005), **“Efficient Estimation of a Semiparametric Partially Linear Varying Coefficient Model”**, *Annals of Statistics* 33, pp. 258-283.
3. Bachmeier, **Leelahanon** and Li (2007), **“Money Growth and Inflation in the United States”**, *Macroeconomic Dynamics* 11, pp. 113-127.

4. **Leelahanon** and Chaisuriya (2009), “ **C^* -Algebra Sequence Spaces and Bounded Linear Operators**”, *Journal of Analysis and Applications* 7(1), pp. 31-52.
5. Techakanont and **Leelahanon** (2015), “**The Impact of Economic Crises on the Thai Automobile Industry**”, *Global Automobile Demand: Major Trends in Emerging Economies; Volume 2*, pp. 159-184.

Journal Referee

1. Communications in Statistics – Theory and Methods
2. Communications in Statistics – Simulation and Computation
3. Statistics and Probability Letters
4. Journal of Nonparametric Statistics
5. Macroeconomic Dynamics
6. Transportation Research Part A: Policy and Practice
7. Thammasat Economic Journal
8. Kasetsart University Journal of Economics
9. Chiang Mai University Journal of Economics

Students’ Master Theses under Supervision

1. “**A Study on Thai Exchange Rate Volatility Model Comparison: Nonparametric Approach**” by Theepakorn Jithitikulchai (2005).
 - Published in *Proceeding in 4th National Conference on Statistics and Applied Statistics, Thailand*, Pages C10-C13.
2. “Cost Efficiency of the State Railway of Thailand” by Sakda Makliang (2006).
3. “Time Varying Excess Returns on Thai Government Bonds: A STAR Model” by Arunsri Saechang (2006).
4. “The Effect of the Oil Price Crisis on the Macroeconomy” by Sirinapa Srimanee (2008).
5. “**Prospect and Markowitz Stochastic Dominance Analysis for Asian Stock Market**” by Surachet Kaencha (2009).
 - Faculty of Economics’ 2009 Best Thesis Award.
6. “The Second Location Competition: Expansion Competition” by Nattapong Sripatanasakul (2010).
7. “Bequest and Optimal Taxation in Overlapping-Generations General Equilibrium Model” by Tosapon Agadmeck (2010).
8. “**SGT Density with Conditional Volatility, Skewness and Kurtosis in the Estimation of VaR: A Case of the Stock Exchange of Thailand**” by Golf Ataboonwongse (2011).
 - Published in *Procedia – Social and Behavioral Sciences*, Volume 40, 2012, Pages 736-740.
 - The Stock Exchange of Thailand’s 2011 Excellence Paper Award.
 - Faculty of Economics and Thammasat University’s 2011 Best Social Science Thesis Award.
9. “**Robust Estimation of Gravity Models under Heteroskedasticity and Data Censoring**” by Athiwat Sukanuntathum (2012).

- Published in *Procedia – Social and Behavioral Sciences*, Volume 40, 2012, Pages 731-735.
10. “An Aspect of Habit Formation under CCAPM: Case of Thailand” by Wanida Jeambunark (2012).

Students’ Master Independent Studies under Supervision

1. “Does Size Matter? An Empirical Study on Thai Mutual Fund” by Paradee Muneesit (2005).
2. “Estimating the Term Structure of Interest Rates for Thai Government Bonds: A B-Spline Approach” by Kant Thamchamrassri (2006).
3. “Scenario-Based Principal Component VaR when the Underlying Risk Factors are Skewed and Heavy-Tailed: Empirical from Thai Bond” by Nattapon Yaiaroon (2008).
4. “Improving the Probability of Identifying Superior Active Portfolio Management for Mutual Funds in Thailand” by Tantika Jorngtawan (2009).
5. “Predicting Bear Stock Market in Thailand with Macroeconomic Variables via Markov Switching Model” by Lalita Nuanboon (2009).
6. “Risk-Adjusted Optimal Technical Trading Rules on SET50 Index with Genetic Programming” by Theeraphat Vorrappittayaporn (2009).
7. “A Study on Factors Effecting the Decision of the 7-Seat-or-Less Personal Car Buyers” by Natchaya Asawachairachan (2009).
8. “The Effects of the EU’s WEEE Directives on the Thailand’s Exports of the Computer Components” by Suchanya Aramruangwong (2009).
9. “Factors Affecting the Decisions on Selecting Shipping Services: A Case Study of Thai Rice Exporting to Saudi Arabia” by Woranuch Patcharawalai (2009).
10. “Risk-Return Relationship under Conditional CAPM with Time-Varying Beta: An Empirical Study on Thai Stocks” by Kulyos Audomwongseree (2010).
11. “Relationship between Policy Rate and Stock Market in Thailand using Markov-Switching EGARCH” by Vikorn Piyatat (2010).
12. “Macroeconomic Factors’ Impact on the Consumption and Investment in Public and Private Sector” by Katewalee Kuljunpaiboon (2010).
13. “An Analysis of the Domestic Demand for Thai Sanitary Ware” by Suwimon Ritpornaksorn (2010).
14. “Interdependence and Dynamic Linkages between Thailand and its Trading Partners” by Teerapon Apisophonsiri (2011).
15. “Optimal Technical Trading Rules on SET50 Index: Support Vector Machine and Econometrics Approach” by Supat Suteetasana (2011).
16. “Corporate Yield Spreads and Bond Liquidity: Evidence from Thailand’s Bond Markets” by Kanyamon Thaithanan (2012).
17. “The 52-Week High Momentum Investing Strategy: Evidence on SET” by Pojana Pravittanon (2012).
18. “VaR and Determination of Stock Return: Evidence from Stock Exchange of Thailand (SET)” by Supat Suntiwatanakul (2012).

19. “The Relationship of the Input Prices and Product Prices to the Price of Acrylonitrile” by Daranee Munboonmana (2013).
20. “Black-Littleman Model with 52-Week High Momentum Strategy: Evidence on SET” by Prayoon Wachirapansathit (2013).

Students’ Senior Seminar Papers under Supervision

1. “Comparison of the Demand Estimated from the Transcendental Logarithmic Model and an Almost Ideal Demand System Model” by Wilasinee Mongkolsri (2012).
2. “Real Business Cycle” by Ratchanon Chotiputisilp (2012).
3. “Quasi-Newton Methods in Estimating Time Series Models” by Eva Ayaragarnchanakul (2012).
4. “Measures of Competition and Concentration: An Application of Thailand’s Automobile Industry” by Oranuch Wongpiyabovorn (2012).
5. “Game Theory in a Financial Segment under Asymmetric Information” by Krit Bunyuentingsakul (2012).
6. “Impact Assessment of the 15-Year Free Education Policy using Propensity Score Matching and Difference-In-Difference Model” by Navarat Chantathaveewat (2012).
7. “Black-Scholes Equation” by Somkiat Neenirat (2012).
8. **“The Comparison of The Estimations of The Credit Risk”** by Patcharaporn Leepipatpiboon (2012).
 - Bachelor of Economics International Program’s 2012 Best Seminar Paper Award.
9. “The Comparison of European Option Pricing Models with Empirical Data” by Rataatum Wongjiratitikarn (2012).
10. “A Stochastic Dominance Approach for Stock Exchange of Thailand: Sector Comparison” by Weerakul Ratsamirungrueangkit (2012).
11. “Long Memory Process and ARFIMA Model: A Simulation Study” by Kittapat Buaubon (2013).
12. “Optimal Commodity Taxation with Imperfect Competition and Tax Evasion” by Worawut Phaphimolwat (2013).
13. **“Optimal Monetary Policy Evaluation using DSGE Model”** by Pimsuda Tunyalagsanakul (2013).
 - Second Runner Up of the Faculty of Economics’ 2013 Best Seminar Paper Award.
14. “Pairs Trading: Performance of Statistical Arbitrage” by Parnupong Sriudomkajorn (2013).
15. “The Explanation of Productivity” by Kavintip Sawangsri (2013).
16. “FOREX Trading Strategies and the Efficiency of Sterilized Intervention” by Kirati Chonchiwat (2013).
17. “Measuring Willingness To Pay using CVM” by Supawat Wilairat (2013).
18. “Value-at-Risk – Methodology Comparison” by Sirinporn Daengphuang (2013).
19. “Measurement of Inequality” by Phenpimol Boonbundanrit (2013).