

## CURRICULUM VITAE



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### **Educational Background:**

- 2013. Ph.Sc. in Applied Mathematics, Suranaree University of Technology, Thailand
- 2005. M.Sc. in Applied Statistics, Khon Kaen University, Khon Kaen , Thailand.
- 2003. B.Ed. in Mathematics Education, Khon Kaen University, Khon Kaen, Thailand.

### **Work Experience:**

- 2011.Special Lecturer: Investment and Forecasting in Business in Prince of Songkla University, Pattani Campus,Thailand.
- 2011.Practical Training Program conducted by Plantheon Trading Company Limited in the capacity of Future Trade Analyst.Bangkok , Thailand.
- 2006-2009. Lecturer in Statistics at Nakhon Ratchasima Rajabhat University., Nakhon Ratchasima, Thailand.
- 2006. Officer in Bangkok Bank, Loei Branch, Thailand.
- 2005. Lecturer in Statistics at Udonrthani Rarjabhat University,Thailand.

## Workshops:

- CARISMA-IIM Calcutta Workshop, Optimisation Methods and its Financial Applications, High Frequency Finance, 10-13 March, 2010 at Financial Research and Trading Lab, IIM Calcutta, India.
- Financial Mathematics Seminar, 25-26 February, 2010 at Department of Mathematics, Chiang Mai University, Thailand.
- The fifth International Conference of the Thailand Econometric Society TES2012 , Faculty of Economics , Chiang Mai University, Thailand.
- 2nd Annual International Conference on Qualitative and Quantitative Economics Research QQE 2012, Singapore.

## Publication:

- N. Sopipan, P. Sattayatham and B. Premanode. (2012). Forecasting Volatility of Gold Price Using Markov Regime Switching and Trading Strategy, Journal of Mathematical Finance ,2(1); 121-131.
- P. Sattayatham , N. Sopipan and B. Premanode. (2012). Forecasting the Stock Exchange of Thailand uses Day of the Week Effect and Markov Regime Switching GARCH, American Journal of Economic and Business Administration ,4(1); 84-93.
- P. Sattayatham , N. Sopipan and B. Premanode. (2012) Forecasting Volatility and Price of SET50 Index using Markov Regime Switching, Procedia Economics and Finance ,2:265-274.
- N. Sopipan, W. Kanjanavajee and P. Sattayatham. (2012). Forecasting SET50 Index with Multiple Regression based on Principal Component Analysis., Journal of Applied Finance and Banking, 2(3):271-294.
- N. Sopipan, A. Sattayatham and S. Chongcharoen. (2013).Forecasting returns for the SET Index using Multiple Regression based on Principal Component Analysis, Journal of Mathematics and Statistics. 9 (1): 29-37, 2013.
- Premanode, B., J. Vongprasert, N. Sopipan and C. Toumazou, 2013. A novel multiclass support vector machine algorithm using mean reversion and coefficient of variance. J. Math. Stat., 9: 208-218.

**Research:**

- 2013: Statistical Model for Forecasting Rain Fall in Nakhon Ratchasima Province.(in Processing).
- 2008: Social behaviors of Nakhon Ratchasima Rajabhat University Students Living at Private Dormitories or Renting Residents and at homes.

**Scholarships:**

- 2009. Lecturer Development of Nakhon Ratchasima Rajabhat University., Nakhon Ratchasima, Thailand.