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# **EDUCATION**

- 2003 DBA (Finance), Joint Doctoral Program in Business Administration (JDBA), Thammasat University, Bangkok.
- 1997 Bachelor of Laws, **Sukhothai Thammathirat Open University**, Bangkok.
- 1988 MBA, Finance, **University of San Francisco**, San Francisco, USA.
- 1986 Bachelor of Economics, First Class Honours, **Chulalongkorn University**, Bangkok.

# **EXPERIENCE**

- 2002 present Assistant Professor of Finance, Department of Finance, Thammasat Business School, Thammasat University, Bangkok.
- 2013 present Director, PhD Program, Thammasat Business School, Thammasat University, Bangkok.
- 2011 2013 Director, DBA Program, Thammasat Business School, Thammasat University, Bangkok.
- 2009 present Committee Member, Master in Finance—International Program (MIF), Thammasat Business School, Thammasat University, Bangkok.
- 2007 2009 Director, Master in Finance—International Program (MIF), Thammasat Business School, Thammasat University, Bangkok.
- 2003 2005 Associate Director, Master in Finance (MIF) Program, Thammasat Business School, Thammasat University, Bangkok.
- 2014 present Risk Management Committee, Phol Dhanya Public Co., Ltd., Pathumthani.
- 1993 present Deputy Managing Director, Lau Brothers International Co., Ltd., Bangkok.
- 2011 2013 Independent Director (Risk Management), Thong Come Asset Management Co., Ltd. Bangkok.
- 1993 1997 Director, PPA Trading Co., Ltd., Bangkok.
- 1989 1993 Area Manager & Section Chief, Correspondent Banking Dept., Bangkok Bank Ltd., Head Office, Bangkok.

# **PUBLICATIONS**

Sirirattanaphonkun, W. and S. Pattarathammas, 2012, Default Prediction for Small-Medium Enterprises in Emerging Market: Evidence from Thailand, *Seoul Journal of Business*, Vol. 18 No., 2, 37-66.

- Pattarathammas, S., 2010, Markov-Switching GARCH Behavior of Major Assets in Thai Financial Market, in Financial Engineering in Thai Financial Market, edited by Anya Khanthavit (in Thai), Thammasat University Printing House, Bangkok, pp. 45-97.
- Thammasiri, S. and S. Pattarathammas, 2010, Trading Volume and Returns Relationship in SET50 Index Futures, *Chinese Business Review*, Vol. 9 No.1, 11-22.
- Mongkonkiattichai, S. and S. Pattarathammas, 2010, Linkage between Stock Volatility and Corporate Bond Yield Spread in Thailand, *China-USA Business Review*, Vol. 9 No.1, 1-26.
- Pattarathammas, S., 2009, Risk Management, in Corporate Governance for Value Creation, edited by Anya Khanthavit, Sillapaporn Srijunpetch and Duanpen Chansirisri, (in Thai), Amrin Printing and Publishing, Bangkok, pp. 281-312.
- Pattarathammas, S. and A. Khanthavit, 2009, World and Regional Factors in Stock Market Returns, *International Journal of Managerial Finance*, Vol. 5 No.2, 222-241.
- Pattarathammas, S., 2004, Using Futures Contracts to Create Synthetic Securities, in Staying Ahead with Thai Futures Exchange, edited by Jirat Sangkaew, (in Thai), Waeladee Printing, Bangkok, pp. 83-91.
- Pattarathammas, S., 2006, Chapter 10: International Financial Market, in Mechanism of Financial Markets in the Thai Economy, edited by Anya Khanthavit and Suluck Pattarathammas, (in Thai), 3<sup>rd</sup> ed. Amrin Printing and Publishing, Bangkok, pp. 514-571.
- Pattarathammas, S. and P. Srisopitsawat, 2006, Chapter 8: Derivatives Market in Thailand, in Mechanism of Financial Markets in the Thai Economy, edited by Anya Khanthavit and Suluck Pattarathammas, (in Thai), 3<sup>rd</sup> ed. Amrin Printing and Publishing, Bangkok, pp. 380-442

#### **CONFERENCE PAPERS**

- Pattarathammas, S., and S. Mongkonkiattichai, 2011, Loan Growth, Profitability, and Bank Risk in Asia, Presented at the Hitotsubashi-Thammasat University Phuket Conference on "Asian Financial Markets and Regulations", Phuket, Thailand.
- Tapjinda, N., T. Pichet, S. Pattarathammas and S. Mokhavesa, 2009, An Empirical Study on Implied Equity Duration of SET50 Index Stocks, Proceedings at the 15<sup>th</sup> East Asian Actuarial Conference, Seoul, Korea.
- Pattarathammas, S., S. Mokkhavesa and P. Nilla-Or, 2008, Value-at-Risk and Expected Shortfall under Extreme Value Theory Framework: An Empirical Study on Asian Markets, Proceedings at the 2nd European Risk Conference, Milan, Italy.
- Khanthavit, A. and S. Pattarathammas, 2005, Common Factor in Stock Returns: Main Board and Foreign Board of the SET, Presented at the 2005 FMA European Conference, Siena, Italy and in 2004 presented at the 12th Annual Conference on Pacific Basin Finance, Economics, Accounting, and Business, Bangkok.
- Khanthavit, A., S. Pattarathammas and S. Chiradatesakunvong, 2005, Does Trading Volume Convey Information in Stock Price? Evidence from the SET, Presented at the 2005 FMA European Conference, Siena, Italy, and in 2004 presented at the 12th Annual Conference on Pacific Basin Finance, Economics, Accounting, and Business, Bangkok.
- Pattarathammas, S. and S. Srisarunyapong, 2004, An Empirical Analysis of Analysts' Target Prices: The Case of Thailand, Presented at the 12th Annual Conference on Pacific Basin Finance, Economics, Accounting, and Business, Bangkok.

- Khanthavit, A. and S. Pattarathammas, 2003, Volatility Spillovers are Originated from Common Factors, Presented at the 52<sup>nd</sup> Annual Meeting of the Midwest Finance Association, St. Louis, USA.
- Khanthavit A. and S. Pattarathammas, 2001, Common Factor in International Stock Returns, Presented at the 14<sup>th</sup> Annual Australasian Finance and Bangkok Conference, Sydney, Australia.
- Pattarathammas, S., 1999, International Transmission of Stock Market Movement: Evidence from the 1997 Asian Crisis, Proceedings at the 7<sup>th</sup> Annual Professor Sangvien Indaravijaya Conference on Thailand's Financial Markets, Thammasat University, Bangkok.

#### **TEACHING TOPICS**

Financial Markets, International Finance, Fixed Income Analysis, Financial Risk Management, Research Methodology in Financial Studies

#### **SERVICES & ACTIVITIES**

- 2006 present Advisor, TU Christian Club, Thammasat University, Bangkok
- 1990 present Honorary Treasurer, Table Tennis Section, The Royal Bangkok Sports Club (RBSC), Bangkok.
- 2006 2008 Vice Chairman (Academic) of JDBA Alumni Club
- 2002 2008 Executive committee member, Bangkok Institute of Theology (BIT) of Christian University, Bangkok.
- 2006 2008 Chair of Audit Committee, the 7<sup>th</sup> District of the Church of Christ in Thailand
- 2005 2008 Chair of Audit Committee, Sapan Luang Church
- 2007 2009 Advisor, EVM project, the Port Authority of Thailand, Bangkok.
- 2002 2006 Secretary, Executive Committee, the 7<sup>th</sup> District of the Church of Christ in Thailand
- 2013 present Member Badminton Team, Staff, Thammasat University
- 1989 1993 Member Table Tennis Team, Bangkok Bank
- 1990 1991, 2012-2014 President, ECON 15 Alumni, Chulalongkorn University
- 1985 1986 Member Table Tennis Team, Chulalongkorn University