

TANETPONG (NED) CHOUNGPRAYOON

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Senior quantitative risk analyst and PhD candidate with expertise in applying statistical models to extract actionable insights from large datasets and ensure models robustness. Experienced in leading empirical research projects, implementing data-driven strategies. Take a comprehensive look at my projects at tanetpong-c.com

TECHNICAL SKILLS

Programming and Visualization

R, Python, SQL Query and PostgreSQL, AWS, Git, Tableau

Statistical Analysis

Causal inference model for experimental and quasi-experimental data, Sales-response and choice modeling, Credit-risk modeling, Time-series modeling, Bayesian Statistics, Machine Learning

PROFESSIONAL AND RESEARCH EXPERIENCES

Nordea

Senior Quantitative Risk Analyst

Stockholm, Sweden

May 2024 – Present

- **(Credit) Model Monitoring and Performance**

Stockholm School of Economics

Quantitative Researcher and Lecturer at Center for Data Analytics

Stockholm, Sweden

Aug 2019 – Present

- **Project Management**

- Managed and led empirical marketing research projects by coding, collaborating, and automating

- **Data Sourcing**

- Collected and maintained large longitudinal dataset (using PostgreSQL, R), by collaborating with the industry and defined relevant metrics (KPIs) for the project
- Collected, extracted and maintained relevant publicly available dataset and web-scraping API dataset (using Python and its package such as *os*, *pandas*, *numpy*, *beautifulSoup*, *matplotlib* and *mlxtend*)

- **Statistical Analysis, Model Development and Implementation (using R and Python)**

- Cleaned, analyzed and visualized descriptive pattern from dataset to identify trends and (anomalous) behaviors and provide preliminary insights
- Built, trained, automated and tested statistical models to develop causal inference for quasi-experiment and panel data to evaluate the marketing effectiveness and draw consumers' insights
- Developed marketing strategies and forecasted their effects on users/customers behavior and corresponding revenues

- **Reporting and Communicating:**

- Presented and visualized findings to different audiences (i.e., academic, and industry partners from various departments)

- **Teaching:**

- Taught SQL and Machine Learning module in Analytics for Retail Merchandising course

International Journal of Research in Marketing

Newsletter Journalist

Remote

Aug 2022 – Present

- Curated compelling content by featuring selected academic papers conduct insightful interviews with authors to provide behind-the-scenes perspectives
- Translated complex academic concepts into accessible, non-academic content
- Bridged the gap between scholarly research and wider audiences through engaging storytelling

Fiscal Policy Office, Ministry of Finance

Scholarship-Awarded Economist at Excise Tax Division, Tax Policy Department

Bangkok, Thailand

Aug 2014 – Aug 2018

- Collaborated with the industry and public agencies to propose optimal data-driven new tax policies to increase government revenue and influence public consumption
- Developed model to forecast effects on government revenue and retailers' cost from prospective policies
- Designed and visualized dashboards (using Tableau) to communicate with private and public agencies and provide relevant information associated with excise tax

RESEARCH PROJECTS

My doctoral thesis compiles several projects that applied different quantitative methods used in marketing research to data-rich business settings and drew insights regarding marketing mix effectiveness.

- **Customer and Product Insights:** Analyzing *daily scanner data from the grocery retailer with more than 20 millions observations from over 10,000 customers* over a period of 4 years (PostgreSQL, R),
 - Collaborated with industry partners and academic researcher to evaluate the effect of online grocery introduction on customers behaviors by utilizing quasi-experiment data, comparing behaviors of customers who adopted and did not adopt the online channel
 - Evaluated the effect of marketing intervention on customer and retailers and attempted to segment customer responsiveness under the customer lifetime value framework
 - Evaluated the brands' and customers' responses to prices and promotions across product categories in the multiformat retailer
 - Employed (non-linear) aggregate model and individual choice model to quantify the different effects between changes in regular price and changes in discounts and clustered customers who responded to price and discounts differently
 - Explored how product categories and characteristics can moderate the effects of price-promotions
 - Applied the models to develop an econometric and graphic tool for designing price-promotion strategies that could enhance and optimize retailer's revenue
- **Follower/User and Digital Attribute Insights:** Analyzing (retrieving, cleaning, aggregating) *1.2 million sample playlists data available on Spotify* from 29 October 2019 to 4 October 2020 (API from AWS, Python, R),
 - Collaborated with faculty from Tilburg University who are expert in music streaming platform research to investigate music streaming platform's stakeholders' responses to COVID-19 pandemic
 - Investigated which attribute(s) of playlists could help mitigate effect of the pandemic and how playlists curator (e.g., major labels, and Spotify) got affected (i.e., gain and loss)
- **Portfolio Management:** Using *historical data of stocks in S&P500 from 2000 to 2015*, I designed an investment strategy for stock selection and portfolio management is designed by combining both traditional (value strategy) and behavioral finance (momentum strategy) concepts and showing that this fusion strategy has high Sharpe ratio and abnormal return over a long period of time.
- **Macroeconomics:** Combining *publicly available data from different official agencies*, money demand behavior is investigated from micro perspective by decomposing it into demand for currency, demand for transferable deposits and demand for quasi-money respectively

CONFERENCE PRESENTATION

- **Chungprayoon, Tanetpong.** "When Do Discounts Matter? An Investigation of Potential Drivers of Discounts Elasticities Across Brands, Categories and Store Formats" Pricing and Promotion. EMAC Annual Conference. May 25 2022, Hungary
- **Chungprayoon, Tanetpong.** "Covid-19 & Playlist Consumption" Economics of the Music Industry Conference. December 1 2022, Germany
- **Chungprayoon, Tanetpong.** "Retail Promotional Price Elasticity and Its Threshold Across Store Formats" The Role of the Physical Store in Retailing. EMAC Annual Conference. May 26 2023, Denmark.

EDUCATION

Stockholm School of Economics	Stockholm, Sweden
PhD Candidate (Data Analytics track, Center for Data Analytics)	Aug 2019 – Present
Tilburg University	Tilburg, The Netherlands
Visiting PhD Student (Department of Marketing)	Aug 2022 – Sept 2023
IESE Business School	Barcelona, Spain
Master of Research in Management (Customer Behavior Track)	Aug 2018 – July 2019
Cornell University	New York, USA
Master in Applied Behavioral Economics (Behavioral Finance Focus) (GPA: 3.95)	Aug 2015 – May 2016
Thammasat University,	Bangkok, Thailand
Bachelor of Economics International Program (1 st Class Honor) (GPA: 3.50)	Aug 2010 – May 2014