

TANETPONG (NED) CHOUNGPRAYOON

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Senior quantitative risk analyst (and PhD candidate) with expertise in credit risk model monitoring and performance assessment. Experienced across IRB, IFRS 9 and concentration risk frameworks, developing monitoring approaches and automating reporting pipelines. I partner with cross-functional teams to ensure models deliver consistent results while balancing regulatory expectations with business priorities.

TECHNICAL SKILLS

Programming: Python, R, Spark, SAS, SQL, Git

Modeling Context: Credit risk modeling (e.g., PD, LGD, ECL), Causal inference, Quasi-experimental design, Sales-response & choice modeling

Statistical Analysis: Bayesian statistics, Time-series modeling, Panel regression models

PROFESSIONAL AND RESEARCH EXPERIENCES

Nordea

Stockholm, Sweden

Senior Quantitative Risk Analyst, (Credit Risk) Model Monitoring and Performances May 2024 – Present

- **Credit risk model monitoring and performance assessment**
 - Monitor and evaluate models across IRB, IFRS9, and concentration risk frameworks
 - Identify potential performance issues and align findings with internal standards and regulatory requirements.
- **Framework design and process enhancement**
 - Develop monitoring frameworks and testing approaches that provide meaningful business insights and support model performance evaluation.
 - Coordinate with model developers, users, and governance bodies to ensure frameworks are practical, aligned with business objectives, and meet compliance expectations
 - Present findings to internal validation, audit teams, and regulators to demonstrate model soundness and secure stakeholder confidence.
- **Automation and analytics**
 - Build Python-based pipelines to automate monitoring, improving efficiency, transparency, and reproducibility
 - Develop a suite of investigative tools to explore raw, intermediate, and monitoring data, enabling faster identification of potential root causes and supporting hypotheses during model performance reviews
 - Design interactive dashboards with drag-and-drop functionality and visualizations, making monitoring insights more intuitive and actionable for both model developers and business users
- **Cross-functional collaboration**
 - Work closely with model developers, users, and governance teams to align monitoring approaches with both business objectives and compliance requirements
 - Act as a bridge between quantitative modeling and strategic risk management, ensuring technical insights are translated into clear, actionable decisions for senior stakeholders

Stockholm School of Economics

Stockholm, Sweden

Quantitative Researcher and Lecturer at Center for Data Analytics

Aug 2019 – May 2024

- Led large-scale analytics projects using panel regression models, causal inference, and quasi-experiments on datasets with 20M+ observations.
- Built and maintained data pipelines and automated workflows using Python, R, and PostgreSQL
- 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
- Translated complex statistical findings into actionable insights for industry partners and decision-makers
- Taught SQL and Machine Learning module in Analytics for Retail Merchandising course

Fiscal Policy Office, Ministry of Finance

Bangkok, Thailand

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

Aug 2014 – Aug 2018

- Led collaboration 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 to communicate with private and public agencies and provide relevant information associated with excise tax

EDUCATION**Stockholm School of Economics**

Stockholm, Sweden

PhD Candidate (Data Analytics track, Center for Data Analytics)

Aug 2019 – May 2026 (Scheduled)

Tilburg University

Tilburg, the Netherlands

Visiting Researcher at 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)

Aug 2015 – May 2016

Thammasat University,

Bangkok, Thailand

Bachelor of Economics International Program

Aug 2010 – May 2014