Assoc. Prof. Vesarach Aumeboonsuke, Ph.D.

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SPECIALIZATION

- Credit Risk (Credit Scoring)
- Quantitative Research in Finance, R programing in Finance

EMPLOYMENT HISTORY

- Associate Professor (Finance) at ICO NIDA, Thailand *October 2017 – Present*
- Assistant Professor (Finance) at ICO NIDA, Thailand *June 2013 – October 2017*
- Lecturer at Assumption University, Thailand *June 2003 – May 2013*

EDUCATION

Ph.D. in Finance, National Institute of Development Administration (NIDA)
Awarded full-scholarship & GPA: 4.00 / 4.00 *June 2009 – May 2012*
Thesis Topic: Evaluating Credit Scoring Model

Master of Science in Finance & Investment, Brunel University, West London, UK
Awarded full-scholarship *September 2004 – September 2005*

Bachelor of Business Administration, majoring in Finance & Banking, Assumption University
Awarded full-scholarship & GPA: 3.90 / 4.00 (Summa Cum Laude) *May 1999 – March 2003*

PUBLICATIONS

- Aumeboonsuke, V. (2018). "The interrelations among self-efficacy, happiness, individual values, and attractiveness promoting behavior.", Asian Social Science, 14(3) March 2018, 37-48.
- Aumeboonsuke, V. (2017). “Thai Airways International PCL: Analysis of Aircraft Liquidation”, NIDA Case Research Journal, 9(2) Jul-Dec 2017, 45-69.
- Aumeboonsuke, V. (2017). “Parents or peers, wealth or warmth?: the impact of social support, wealth, and a positive outlook on self-efficacy and happiness”, International Journal of Social Economics, 44(6), 732-750.

- Charoensukmongkol, P., & Aumeboonsuke, V. (2016). Does mindfulness enhance stock trading performance?: the moderating and mediating effects of impulse control difficulties. *International Journal of Work Organisation and Emotion*, *7*(4), 257-274.
- Aumeboonsuke, V. (2015). "Thai Airways International PCL: Hedging Strategies for Smooth Landing", NIDA Case Research Journal, 7(1) Jan-Jun 2015.
- Aumeboonsuke, V. and Dryver A. L. (2014). "The importance of using a test of weak-form market efficiency that does not require investigating the data first", International Review of Economics & Finance, 33, 350-357.
- Aumeboonsuke, V. (2014). "The Vitality of beta in the ASEAN stock markets", Investment Management and Financial Innovations, 11(3), 38-43.
- Aumeboonsuke, V. (2012). "Weak Form Efficiency of Six Equity Exchanges in ASEAN", European Journal of Scientific Research, Vol. 84, No. 4, 532-538.
- Aumeboonsuke, V., and Dryver, A. L. (2012). "Developing Credit Scoring Models When Small Sample Sizes Are Available", Journal of Business Review, Cambridge, Vol. 20, No. 1, 138-143.
- Aumeboonsuke, V., and Tangjitprom, N. (2012). "The Performance of Newly Issued Stocks in Thailand", International Journal of Economics and Finance, Vol. 4, No. 1, 103-109.
- Aumeboonsuke, V. (2011). "Stochastic Dominance Tests on the ASEAN40 Index", International Proceedings of Economics Development and Research, Vol. 22, 2nd International Conference on Economics, Business and Management (ICEBM), November 2011.
- Charoen, D., and Aumeboonsuke, V. (2011). "Thai Airways International PCL: Flight to A New Financial Plan", NIDA Case Research Journal, Vol. 3, No. 1; January 2011.
- Aumeboonsuke, V., Nittayakasetwat, W., and Nittayakaseetwat, N. (2005). "The Cross-Section of Expected Stock Returns: A Case of Thailand", Journal of Development Administration, Special Issue 1/2005, Theme: Thai Finance in the Next Decade.

BOOK

- Multinational Finance. (2017). Vesarach Aumeboonsuke. National Institute of Development Administration. ISBN: 9789742319144.

PROFESSIONAL QUALIFICATIONS

- Passed CFA level II exam. *June 2007*
- Obtained the Certificate in Performance Piano Grade 7 awarded by the Associated Board of the Royal School of Music, London. *June 2001*

COURSES TAUGHT

- Doctoral: Quantitative Research, Microeconomic Theory for Management.
- Master: Multinational Corporate Finance, Investment Theory and Portfolio Management, Financial Derivatives & Risk Management, Current Issues in Finance.
- Bachelor: Quantitative Methods for Finance, Mathematical Economics, Corporate Finance, Financial Feasibility Planning, Portfolio Management & Security Analysis, Investment, Financial Statement Analysis, Money, Banking, & Financial Markets, Computer Applications in Finance.

BE INVITED AS A GUEST LECTURER

- Special Lectures on Financial Wealth, Self-Efficacy, and Happiness, School of Business Administration, Chung Hua University, Hsinchu, Taiwan, R.O.C. (17-19 July 2017)
- Special Lectures on Mindfulness and Stock Trading Performance, Budapest Business School (BGE), Budapest, Hungary (15-24 May 2017)
- Special Lectures about Finance, School of Political Science & Public Administration, Southwest University (SWU), Chongqing, China (28-29 March 2017)
- Financial Derivatives & Risk Management, Ph.D. class, Assumption University (2016)
- Risk Management, M.S. Finance, Chiangmai University (2015, 2016)
- Quantitative Research Methods, Ph.D. in Business Administration, National Institute of Development Administration (2014)
- Special Lecture on Financial System & Financial Markets, The Asian Financial Crisis 1997, The Subprime Crisis 2007, The Euro Debt Crisis 2008, Corporate Finance, and Financial Statements Analysis, Hochschule Rheinmain, University of Applied Sciences, Wiesbaden Rüsselsheim, Germany (2014)
- Corporate Finance, DBA program, Thammasat University (2012)