



Wichai Narongwanich

Education

Ph.D., University of Michigan, United States, 2002

M.S., University of Michigan, United States, Financial Engineering, 1999

M.S., University of Michigan, United States, Industrial and Operations Engineering, 1995

B.Econ., King Mongkut's Institute of Technology, Thailand, Electrical Engineering, 1992

Work Experience

- 2013-2016 First Senior Vice President: Enterprise Risk Management Division KASIKORNBANK PCL, KASIKORNBANK PCL, Thailand
- 2011-2016 Lecturer, Masters of Science in Finance Program, Thammasat University, Thailand
- 2009-2013 Lecturer, College of Management, Mahidol University, Bangkok, Thailand
- 2010-2012 Senior Vice President: Head of Integrated Risk Management and Analytics Department KASIKORNBANK PCL, KASIKORNBANK PCL, Thailand
- 2008-2009 First Vice President: Head of Market and Liquidity Risk, Internal Risk Management Department , KASIKORNBANK PCL, Thailand
- 2007-2009 Lecturer, College of Management, King Mongkut's Thonburi University, Bangkok, Thailand
- 2006-2007 Vice President: Market and Liquidity Risk Team Leader, Internal Risk Management Department , KASIKORNBANK PCL, Thailand
- 2004-2006 Assistant Vice President: Senior Market and Liquidity Risk Manager, Internal Risk Management Department , KASIKORNBANK PCL, Thailand
- 2004-2005 Invited Lecturer, School of Auditors, Bank of Thailand, Bangkok, Thailand
- 2003-2004 Division Manager: Senior Derivatives Dealer, Treasury Department , KASIKORNBANK PCL, Thailand
- 2001-2001 Manager, Research Group, Enron Corp., Houston, TX, USA, United States

Publications

Articles

- 2013 Risk management: Solving more than the compliance problem in IDC Financial Insights Financial Services Summit 2013 by IDC, Bangkok, October 2013.
- 2013 Managing and Measuring the CVA capital charge in APAC in Derivative Valuation and Funding Management APAC by Marcus Evan, Singapore, April 2013.
- 2010 Counterparty Credit Risk Exposure and Derivatives Securities in Credit Value at Risk for Portfolio and Risk Management by Thai Bond Market Association, Bangkok, November 2010.
- 2010 Effective Integrated Stress Testing Framework in Stress Testing and Scenario Analysis by Marcus Evan, Singapore, March 2010.
- 2008 Derivatives Portfolio Risk Management Using a Value-at-Risk Approach, in Derivatives & New Financial Instruments in Thailand by The Asian Business Forum, Invited Presentation, Bangkok, Thailand, May 2008.
- 2007 Liquidity Risk Management for Treasury Business, in Treasury Management by The Asian Business Forum, Invited Presentation, Bangkok, Thailand, December 2007.
- 2007 Counterparty Credit Risk of Derivative Transactions, in Credit Risk Management for Financial Institutions by The Asian Business Forum, Invited Presentation, Bangkok, Thailand, June 2007.
- 2006 Examining Treasury Risk Management Approaches, in Treasury Management by The Asian Business Forum, Invited Presentation, Bangkok, Thailand, December 2006.
- 2006 Interest Rate Risk Management, in Derivatives Instruments in Thailand by The Asian Business Forum, Invited Presentation, Bangkok, Thailand, May 2006.
- 2004 Liquidity Risk Management, Invited Presentation, by The Thai Institute of Banking and Finance Association, Bangkok, Thailand, September 2004, April 2005, September 2005, August 2006, August 2007, August 2008.
- 2004 Basic Knowledge of Agricultural Futures Market, Invited Presentation, by The Agricultural Futures Trading Commission (AFTC), The Stock Exchange of Thailand Building, Bangkok, Thailand, September 2004.
- 2004 Insights into Structured Notes as Alternative Derivatives Tools, in Thai Capital Market: Latest Updates and New Challenges of the Thai Capital Market by The Asian Business Forum, Invited Presentation, Bangkok, Thailand, August 2004.

Services to Thammasat Business School

Teaching

Masters:

MIF: MF 757 Financial Engineering II : Risk Management