Chaiyuth Padungsaksawasdi

CONTACT INFORMATION

Florida International University
College of Business Administration
Department of Finance and Real Estate
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AREA OF INTERESTS

Teaching Interests
Corporate Finance, Investments, International Finance, Derivatives/ Risk Management

Research Interests
International Finance, Investments, High-Frequency Data, Behavior of Traders, Performance Evaluations

EDUCATION

Ph.D. (Finance), Florida International University (Expected Spring 2012)
Dissertation: The US Financial Crisis and the Behavior of the Foreign Exchange Market
Proposal Defended: August, 2010
Chair: Dr. Ali M. Parhizgari
M.S. in Finance, Florida International University, 2006
B.B.A. (Finance), Thammasat University, Bangkok, Thailand, 2001

PUBLICATIONS

"Bankruptcy Prediction of Real Estate Firms in Thailand," with Suporn Treewichayapong and Pornchai Chunhachinda, *The International Journal of Finance,* forthcoming.

"An Analysis of Credit Default Swaps: 2002-2009 Period," with Ali M. Parhizgari, *Proceedings of the 11th ISINI Conference: New Challenges, New Methodologies.*

WORKING PAPERS

"The Return-Implied Volatility Relation for Commodity ETFs: A Behavioral Perspective," with Robert T. Daigler, Submitted at *Financial Review.*

"The Behavioral Approach to the Return-Implied Volatility Relation Using Stock Index ETFs and Stock Indexes," with Robert T. Daigler.

"Volume Weighted Volatility: Empirical Evidence for a New Realized Volatility Measure," with Robert T. Daigler.

"Alpha: Empirical Evidence of Mutual Fund Performance under Different Economic Cycles and over Fund Objectives," with Giovanni Fernandez and Arun J. Prakash.

"ETFs in Emerging Markets: Price Discovery through Volatility," with Ali M. Parhizgari.

"Global Equity Market Innovations through Volatility Measures," with Ali M. Parhizgari and Senol Oztekin.

WORK IN PROGRESS

"The Time Series Behavior of VIXs," with Giovanni Fernandez and Robert T. Daigler.
"Hedging and Diversification Using VIX Futures," with Robert T. Daigler.

TEACHING EXPERIENCE

Instructor (Average 50 students per class, *5.00* for highest evaluation)
Intermediate Financial Management
- Fall 2008 (*3.82*), Fall 2009 (*3.84*), Summer 2010 (*4.11*), Fall 2010 (3.89), and Spring 2011 (3.77)

International Financial Management
- Spring 2009 (*3.70*) and Spring 2010 (Online Class) (*3.33*)

Financial Management
- Summer 2009 (*3.71*)

Teaching Assistant/ Substitute Lecturer
Global Finance Strategies (Master's Level) by Dr. Ali M. Parhizgari
- Fall 2008, Spring 2009, Summer 2009, Fall 2009, Spring 2010, Summer 2010, Fall 2010, Spring 2011, Summer 2011, and Fall 2011.

Quantitative Methods in Financial Analysis (Master's Level) by Dr. Arun J. Prakash
- Spring 2008, Fall 2008, Spring 2009, and Fall 2010.

Corporate Finance (Master's Level) by Dr. Suchi Mishra
- Fall 2011.

CONFERENCES, DISCUSSIONS, AND PRESENTATIONS

"The Return-Implied Volatility Relation for Commodity ETFs: A Behavioral Perspective"
- Presented at "Midwest Finance Association Meeting, Chicago, Illinois 2011"

"Alpha: Empirical Evidence of Mutual Fund Performance under Different Economic Cycles and over Fund Objectives"
- Presented at "Eastern Finance Association Meeting, Savannah, Georgia 2011"
- Accepted at "Midwest Finance Association Meeting, New Orleans, Louisiana 2012"
- Submitted at "Financial Management Association Meeting, Atlanta Georgia 2012"

"Bankruptcy Prediction of Real Estate Firms in Thailand"
- Presented at "Multinational Finance Society, Rome, Italy 2011"

"An Analysis of Credit Default Swaps: 2002-2009 Period"
- Presented at "Global Finance Conference, Bangkok, Thailand 2011"
- Presented at "11th ISINI Conference: New Challenges, New Methodologies, Hermosillo, Sonora, Mexico 2011"

"ETFs in Emerging Markets: Price Discovery through Volatility"
- Submitted at "Global Finance Conference, Chicago, Illinois 2012"

Midwest Finance Association Meeting, Chicago, Illinois 2011, Discussant
Western Finance Association, Victoria, British Columbia, Canada 2010
Eastern Finance Association, Miami, Fl 2010

ACADEMIC HONORS AND AWARDS

College of Business Assistantship, Florida International University, 2007-2011
Graduate Teaching Assistant, Florida International University, 2007-2011
Third Party Graduate Assistantship, Florida International University, 2007-2011
Dissertation Year Fellowship, Florida International University, 2011-2012
Travel Grant for Conference Presentation, Florida International University, 2011

PROFESSIONAL EXPERIENCE

Research assistant for the feasibility study of gold futures contracts, Thailand Futures Exchange, The Stock Exchange of Thailand, 2008.

COMPUTER PROGRAMS

SAS, MATLAB, EVIEWS

ACADEMIC REFERENCES

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