

Weerapat Satitkanitkul

Curriculum Vitae

University of Bath
Department of Mathematical Sciences
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Research Interests

- Probability Theory**
- Lévy processes
 - Markov Additive Processes
 - Self-similar Markov Processes
 - Fluctuation Theory
 - Markov Renewal Theory
 - Stable Processes
 - Martingales
 - Applied Probability

Educational Background

2015

PhD in Mathematics, University of Bath, UK.

Self-similar Markov Processes and Fluctuation Theory of Markov Additive Processes

Working under supervisions of Andreas Kyprianou (Bath) and Victor Rivero (CIMAT). I study self-similar Markov Processes as an exponential time changed Markov Additive Processes. The main questions concern the range of running maximum of the process. This normally requires the use of Markov Renewal Theory and Excursion Theory for Markov processes to tackle the problem (funded by DPST)

2013
2014

MSc in Mathematical Sciences, University of Bath, UK.

Focused mainly on Probability and Mathematical Analysis (funded by DPST)

2010
2013

BA, Mathematical Tripos, Magdalene College, Cambridge, UK.

Three years degree in Mathematics (funded by DPST)

Research Projects in Bath

Supervisors

Co-supervised by Professor Andreas Kyprianou and Professor Victor Rivero

2014
2015

Matrix factorisation for real-valued stable processes (MSc Thesis).

Further written into a Deep factorisation of the stable process. arXiv:1502.07399

2015
2016

Conditioned real self-similar Markov processes.

Submitted arXiv:1510.01781

2016
2017

Point of Closest Reach for isotropic stable processes (In progress).

2016

Self-similar processes conditioned to stay in a cone (In progress).

Teaching Assistant

As a teaching assistant, I prepare and deliver tutorials to undergraduate students. The structure of a tutorial includes giving remarks on previous problem sheet, summarising contents from lectures and providing hints for the next sheet

2015

Analysis 2B (2014-2015, 2015-2016).

Analysis for Vector Calculus

2015

Analysis 2A (2015-2016).

On Riemann integrability and Fundamental theorem of Calculus

2016

Ordinary differential equations and control (2016-2017).

System of Linear ODE and Riccati-Control Equation

2017

Analysis 2B (2016-2017).

Differential Calculus in general complete norm spaces and Complex Analysis

Skills

Languages	Thai (native), English (Fluent), Spanish (Elementary)
Programming	MATLAB, Python, R, \LaTeX , HTML

Participation In Events

2015

XII Symposium on Probability and Stochastic Processes, Merida, Mexico.

2016

8th International Conference on Lévy Processes, Angers, France.

2016

Stable Processes, Oaxaca, Mexico.

Other Professional Experiences

2011

Actuarial Trainee, *Team Excellence Consulting Co., Ltd.*

Studied non-life Actuarial models that might be adapted in the future

Other Certificates

Programming	<i>Data Science Specialization</i> Johns Hopkins Bloomberg School of Public Health & Coursera
	<i>Machine Learning</i> Stanford University & Coursera
Risk Management	<i>Financial Engineering and Risk Management Part I</i> Columbia University & Coursera

References

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Victor M. Rivero
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