

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

Scholarships Funded by a Thai government scholarship under the Development and Promotion for Science and Technology talents project since 2009

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)
Research Articles :

- Conditioned real self-similar Markov processes (submitted arXiv:1510.01781)
- Deep Factorisation of the Stable Process III : Radial Excursion Theory and the Point of Closest Reach (submitted arXiv:1706.09924)

2013
2014

MSc in Mathematical Sciences, University of Bath, UK.

Focused mainly on Probability and Mathematical Analysis

MSc Thesis: Matrix factorisation for real-valued stable processes

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

2010
2013

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

Three years degree in Mathematics

2009
2010

A-levels, Mathematics, Further Mathematics, Physics, Cambridge Centre for Sixth Form Studies, UK.

Grades A*, A*, A* (highest achievable grades)

2009
2010

STEP papers, Sixth Term Examination Paper (Cambridge entrance exams), papers II and III, Cambridge Centre for Sixth Form Studies, UK.

Grades S, S (highest achievable grades)

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

2014

2017

Prob-L@b Seminars, Bath, UK.

2015

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

2016

Integrative Think Tanks, Bath, UK.

2016

Bath-UNAM-CIMAT meeting on Trees, Guanajuato, Mexico.

2016

Summer School on Lévy Processes, Lille, France.

2016

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

2016

Stable Processes, Oaxaca, Mexico.

2017

Bath-UNAM-CIMAT meeting on Air Pollutions, Mexico City, Mexico.

2017

Bath-UNAM-CIMAT meeting on Branching Processes, Guanajuato, 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

Data Science Specialization

Johns Hopkins Bloomberg School of Public Health & Coursera

Machine Learning

Stanford University & Coursera

Risk Management

Financial Engineering and Risk Management Part I

Columbia University & Coursera

References

Andreas E. Kyprianou

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Victor M. Rivero

Head of Department
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