

Nuttaphat Sukchitt

Ph.D. | Curriculum Vitae

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Education

2021-2024 | Doctor of Philosophy in Applied Statistics

Chiang Mai University

Dissertation: A Hybrid Approach to Forecast a Return of the Stock Exchange of Thailand Affected By External Events

2017-2019 | Master of Economics

Chiang Mai University

Thesis: The Impact of Political Protest on Tourism in Thailand

2014-2017 | Bachelor of Economics

Chiang Mai University

Represented the Faculty of Economics, Chiang Mai University, in the 4th Petch Yod Mongkut Economics Competition in 2016.

Teaching Experience

888121 Digital Economy

888111 Innovative Entrepreneurship Theory and Practice

888362 Startup in Smart Tourism

888742 Digital Bussiness Economics

888491 Selected Topics in Digital Innovation 1

Skills and Research Interests

Software: RStudio, EViews, Jamovi, SPSS

Research interests: Economics; econometrics and time series; energy economics; financial markets; quantitative research methods; machine learning; artificial neural networks; Elman recurrent neural networks.



LinkedIn

Research and Consulting Projects

Blue Hydrogen Energy in Thailand

Policy Research Project to Promote the Supply Chain and Demand of Blue Hydrogen Energy in Thailand.

Funding: National Research Council of Thailand (NRCT) and Electricity Generating Authority of Thailand (EGAT)

Fiscal year: 2023

Climate Indices and Drought in Upper Northern Thailand

The Impact of Climate Index Changes on Drought Indices in Upper Northern Thailand. Basic science research project under the Researcher Development Fund.

Funding: Faculty of Science

Fiscal year: 2023

Distributed Power Generation Management

Consulting Project for the Feasibility Study of the Distributed Power Generation Management System in the Provincial Electricity Authority (PEA) Power Grid, Phase 1.

Publications

Sukchitt, N., & Khamkong, M. (2023). The impact of COVID-19 on volatility spillover in Stock Exchange of Thailand. In 2023 4th International Conference on Big Data Analytics and Practices (IBDAP) (pp. 1-4). IEEE.

Sukchitt, N., & Khamkong, M. (2024). The impact of the COVID-19 situation on decision making in stock exchange of Thailand. In AIP Conference Proceedings (Vol. 3123, No. 1). AIP Publishing.

Sukchitt, N., Khamkong, M., Saenchan, L., & Hongsakulvasu, N. (2024). Optimizing Lags and Hidden Layers in a Hybrid Model for Forecasting the Return of the Stock Exchange of Thailand Affected by External Events [Unpublished manuscript]. Advances in Technology Innovation.

Certificates and Training

Research Integrity. Completed training.

Human Research Ethics. Completed training.

SROI Practitioner Workshop, Batch 1. Completed under the "Three Forces for the Nation" collaboration among Khon Kaen University (KKU), Chiang Mai University (CMU), and Prince of Songkla University (PSU).