About Me

Somsak Chanaim

September 1, 2023

Education

Degree	University	Year
PhD (Economics)	Chiang Mai Unversity	2018
MS (Applied Mathematics)	Chiang Mai Unversity	2011
MS (Insurance)	Chulalongkorn University	2006
BS (Mathematics)	Kasetsart University	2002

Working Experience

Place	**Year**
International College of Digital Innovation, CMU	2020-Now
Faculty of Economics and Business Administration, TSU	2019-2020
International College of Digital Innovation, CMU	2018
Center of Excellence in Econometrics, faculty of Economics, CMU	2014-2018
Faculty of Commerce and Management, Prince of Songkla University, Trang Campus	2006-2008

Publications

Authors	Title	Year	Source.title
Srichaikul W.; Chanaim S.	Forecasting Market Index of Stock Exchange of Thailand, Malaysia, and Singapore with the Gaussian Process Regression Model	2024	Studies in Systems, Decision and Control
Srichaikul W.; Saijai W.; Chanaim S.	DCC-GARCH Using Histogram Valued Time Series in Asian Countries	2024	Studies in Systems, Decision and Control
Zhai F.; Dawod A.Y.; Chanaim S.; Suyaroj N.	A New Perspective on Real Estate in Thailand in the Post-Epidemic Era: Multi-Criteria Decision Analysis; [Una nueva perspectiva del sector inmobiliario en Tailandia en la era posepidémica: análisis de decisiones con criterios múltiples]	2024	Apuntes del Cenes
Wan G.; Dawod A.Y.; Chanaim S.; Li C.	Environmental, Social, and Governance (ESG) Ratings and Stock Mispricing: A Moderated Mediation Model	2024	Studies in Systems, Decision and Control
Maneejuk P.; Chanaim S.; Srichaikul W.	Efficiency of the ASEAN-5 Stock Markets: A Markov-Switching Model Estimation Using Adjusted Market Inefficiency Magnitude	2024	Studies in Systems, Decision and Control
Ramasamy S.S.; Chanaim S.; Somasundaram P.; Subramaneswara R.A.	Bio-Inspired Comparison Mechanism toward Intelligent Decision Support System	2024	Bio-Inspired Computational Paradigms: Security and Privacy in Dynamic Smart Networks
Ariya K.; Chanaim S.; Dawod A.Y.	Correlation between capital markets and cryptocurrency: impact of the coronavirus	2023	International Journal of Electrical and Computer Engineering
Wan G.; Dawod A.Y.; Chanaim S.; Ramasamy S.S.	Hotspots and trends of environmental, social and governance (ESG) research: a bibliometric analysis	2023	Data Science and Management

Authors	Title	Year	Source.title
Khiewngamdee C.; Chanaim S.	Does Cryptocurrency Improve Forecasting Performance of Exchange Rate Returns?	2023	Lecture Notes in Computer Science (including subseries Lecture Notes in Artificial Intelligence and Lecture Notes in Bioinformatics)
Saijai W.; Srichaikul W.; Chanaim S.	Exploring Contagion Effects Between Commodity and Securities Markets During the Post-COVID-19 Pandemic and the Russia-Ukraine Conflict using a Dynamic Conditional Correlation Approach	2023	Proceedings - 2023 International Conference on Computer Applications Technology, CCAT 2023
Chanaim S.; Srichikul W.; Mensaklo E.	A Copula-Based Stochastic Frontier Analysis of Thai Jasmine Rice Production in the Northeast of Thailand	2023	TEM Journal
Chursook A.; Dawod A.Y.; Chanaim S.; Naktnasukanjn N.; Chakpitak N.	Twitter Sentiment Analysis and Expert Ratings of Initial Coin Offering Fundraising: Evidence from Australia and Singapore Markets	2022	TEM Journal
Thaikruea L.; Srikitjakarn L.; Chakpitak N.; Pornprasert S.; Ouncharoen R.; Khamduang W.; Kaewpinta B.; Pattamakaew S.; Laiya E.; Chanaim S.; Wongyai J.	Model of COVID-19 Surveillance System for a Community-industry Setting	2022	Chiang Mai University Journal of Natural Sciences
Chanaim S.; Kreinovich V.	How to Find the Dependence Based on Measurements with Unknown Accuracy: Towards a Theoretical Justification for Midpoint and Convex-Combination Interval Techniques and Their Generalizations	2022	Studies in Systems, Decision and Control
Wan G.; Dawod A.Y.; Chanaim S.	Dynamic Evolution of Technical Achievement in China's Provinces	2022	8th International Conference on Engineering and Emerging Technologies, ICEET 2022
Chanaim S.; Srichaikul W.	A Full Convex Combination Method for Linear Regression with Interval Data	2022	Studies in Computational Intelligence

Authors	Title	Year	Source.title
Rungruang C.; Chanaim S.; Kananthai A.; Naktnasukanjn N.; Tamprasirt A.; Chandarasupsang T.	On the white noise of the option on future	2020	Thai Journal of Mathematics
Kananthai A.; Chanaim S.; Rungruang C.	On the parametric interest of the option price of stock from black-scholes equation	2020	Thai Journal of Mathematics
Tiammee S.; Wongyai J.; Udomwong P.; Phaphuangwittayakul A.; Saenchan L.; Chanaim S.	Smart farming in Thailand	2019	2019 13th International Conference on Software, Knowledge, Information Management and Applications, SKIMA 2019
Rungruang C.; Srichaikul W.; Chanaim S.; Sriboonchitta S.	Prediction the direction of SET50 index using support vector machines	2019	Thai Journal of Mathematics
Chanaim S.; Srichaikul W.; Rungruang C.; Sriboonchitta S.	Forecasting GDP in ASIAN countries using relevant vector machines	2019	Thai Journal of Mathematics
Kananthai A.; Chanaim S.	On the new form of the option price of the Foreign Currency related to Black-Scholes formula	2019	Thai Journal of Mathematics
Song Q.; Sriboonchitta S.; Chanaim S.; Rungruang C.	Estimation of Volatility on the Small Sample with Generalized Maximum Entropy	2018	Lecture Notes in Computer Science (including subseries Lecture Notes in Artificial Intelligence and Lecture Notes in Bioinformatics)
Chanaim S.; Khiewngamdee C.; Sriboonchitta S.; Rungruang C.	A convex combination method for quantile regression with interval data	2018	Studies in Computational Intelligence
Kananthai A.; Chanaim S.; Rungruang C.	On the kernel of the Black-Scholes equation for the option price on future related to the Black-Scholes formula	2018	Thai Journal of Mathematics
Khiewngamdee C.; Song Q.; Chanaim S.	The Role of Agricultural Commodity Prices in a Portfolio	2018	Lecture Notes in Computer Science (including subseries Lecture Notes in Artificial Intelligence and Lecture Notes in Bioinformatics)

Authors	Title	Year	Source.title
Chakpitak N.; Maneejuk P.; Chanaim S.; Sriboonchitta S.	Thailand in the era of digital economy: How does digital technology promote economic growth?	2018	Studies in Computational Intelligence
Teetranont T.; Chanaim S.; Yamaka W.; Sriboonchitta S.	Investigating relationship between gold price and crude oil price using interval data with copula based GARCH	2018	Studies in Computational Intelligence
Khiewngamdee C.; Sriboonchitta S.; Chanaim S.; Rungruang C.	Coffee stochastic frontier model with maximum entropy	2017	Thai Journal of Mathematics
Tibprasorn P.; Chanaim S.; Sriboonchitta S.	A copula-based stochastic frontier model and efficiency analysis: Evidence from stock exchange of Thailand	2016	Lecture Notes in Computer Science (including subseries Lecture Notes in Artificial Intelligence and Lecture Notes in Bioinformatics)
Chanaim S.; Sriboonchitta S.; Rungruang C.	A convex combination method for linear regression with interval data	2016	Lecture Notes in Computer Science (including subseries Lecture Notes in Artificial Intelligence and Lecture Notes in Bioinformatics)
Autchariyapanitkul K.; Piamsuwannakit S.; Chanaim S.; Sriboonchitta S.	Optimizing Stock Returns Portfolio Using the Dependence Structure Between Capital Asset Pricing Models: A Vine Copula-Based Approach	2016	Studies in Computational Intelligence
Thianpaen N.; Chanaim S.; Sirisrisakulchai J.; Sriboonchitta S.	Efficient frontier of global healthcare portfolios using high dimensions of copula models	2016	Studies in Computational Intelligence
Autchariyapanitkul K.; Chanaim S.; Sriboonchitta S.	Quantile regression under asymmetric laplace distribution in capital asset pricing model	2015	Studies in Computational Intelligence
Autchariyapanitkul K.; Chanaim S.; Sriboonchitta S.	Evaluation of portfolio returns in fama-french model using quantile regression under asymmetric laplace distribution	2015	Studies in Computational Intelligence
Autchariyapanitkul K.; Sriboonchitta S.; Chanaim S.	Portfolio optimization of stock returns in high-dimensions: A copula-based approach	2014	Thai Journal of Mathematics

Authors	Title	Year	Source.title
Autchariyapanitkul K.; Chanaim S.; Sriboonchitta S.; Denoeux T.	Predicting stock returns in the capital asset pricing model using quantile regression and belief functions	2014	Lecture Notes in Computer Science (including subseries Lecture Notes in Artificial Intelligence and Lecture Notes in Bioinformatics)

My Courses

- 888102 Big Data for Business
- 888152 Programming for Data Visualization in Business (website for this course)

My HTML books

- Data Visualization with R Programming
- Draft of Jamovi Manual Thai version
- Basic Excel Manual for Economics Students (Thai Language)