

Om Kanchanasakdichai

Finance PhD Candidate at the National University of Singapore

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Finance PhD researcher with four years of experience in empirical financial research, statistical modelling, and large-scale data analysis, as well as practical experience applying machine learning to industry problems.

Research & Professional Experience

2022–present **Doctoral Researcher**

National University of Singapore, Department of Finance

- Conducted large-scale empirical research integrating consumer spending, social media attention, corporate disclosures, and financial market data to study firms' responses to geopolitical scrutiny.
- Developed cross-dataset entity resolution and brand-to-firm mapping workflows to link consumer-facing brands with corporate entities and financial observations.
- Investigating the stock-market participation puzzle through a theoretical model of experiential utility uncertainty and preference discovery, complemented by longitudinal household survey data.

2022–present **Teaching Assistant**

National University of Singapore, Department of Finance

- Statistics & Analytics in Finance (MSc Finance): Developed a Firebase-backed platform for attendance and participation tracking; authored programming assignments and automated assessment tools; advised student group projects.
- Entrepreneurial Finance (Undergraduate, MiM, MBA): Authored examinations; advised student group projects; evaluated coursework assignments.

2022–present **Technical Project Lead**

Thai Const Group, Thailand

- Developed predictive machine learning models for steel manufacturing processes to support production planning and operational decision-making.
- Built SKU-level sales forecasting models to support demand estimation and production planning.
- Designed optimization tools for production scheduling and material flow, accounting for manufacturing constraints and operational costs.

Aug 2026–present **External Research Contributor**

Business Online PCL (BOL), Thailand

- Advising on the development of an economic policy simulation framework for Thailand's National Statistical Office (NSO).
- Exploring computational modelling approaches integrating economic equilibrium models, agent-based simulation, and policy scenario analysis.

2026 **Peer Reviewer**

Journal of Banking & Finance

Research Papers

Working paper

Geopolitical Pressure, Consumer Demand, and Corporate Responses

With Alminas Žaldokas and Jūra Liaukonytė

- Investigates how firms incorporate information about the costs of inaction from public stakeholders when deciding how to respond to geopolitical scrutiny.
- Examines consumer demand, public attention, and financial market reactions alongside firms' announcements and operational withdrawal decisions.
- Presented at BalticEcon 2026, GCGC 2026, and the Misra Centre for Financial Markets and Economy Webinar.

In progress

Stock Market Participation and Preference Discovery

Sole-authored research

- Developing a theoretical model of stock-market participation in which investors face uncertainty about their own utility from investing, distinct from uncertainty about financial returns.
- Examines how the costs and benefits of learning through sustained investment experience may generate rational nonparticipation and persistent portfolio choices.
- Exploring empirical implications using longitudinal household survey data.

Education

2022–present

PhD in Finance (Expected 2027)

National University of Singapore, Singapore

- Research in corporate financial decisions and household investment behaviour.
- Selected coursework: Corporate Finance, Corporate Finance Theory, Empirical Asset Pricing and Microstructure, Econometrics, Banking and Household Finance.

2021–2025

Master in Financial Engineering

Chulalongkorn University, Thailand

- Thesis: Epidemiological simulation and modelling of COVID-19 insurance policies.
- Selected coursework: Stochastic Calculus, Stochastic Models for Financial Engineering, Optimization for Financial Engineering, Financial Time Series Models, Simulation Techniques in Finance.

2018–2021

BA in Mathematics

University of Cambridge, United Kingdom

- Mathematical Tripos: probability, statistics, and mathematical finance focus.
- Selected coursework: Probability and Measure, Groups, Rings and Modules, Complex Methods, Quantum Information & Computing.

2014–2018

Secondary Education

Winchester College, United Kingdom

Skills

Programming

Python (pandas, NumPy, SciPy, statsmodels, scikit-learn), R, C++, MATLAB, Stata, SQL

Quantitative

Econometrics, statistical inference, panel-data analysis, machine learning

Tools

Git, LaTeX, AWS

Language

English (native), Thai (native), Chinese (basic)