Analytic Focus LLC

JULLAVUT KITTIAKARASAKUN, PH.D.

Director of Data Analytics and Statistical Consulting

Consulting Specialties

Statistics and Simulation

Regression and Time-Series Analysis

Credit Risk Modeling

Financial Modeling

Cash Flow Analysis

Estimation of economic losses

Database management

Education

Doctorate in Finance
The University of Texas at San Antonio

Master of Science – Economics and Finance
Southern Illinois University Edwardsville

Bachelor of Business Administration – Information Systems
Rajamangkala Institute of Technology, Thailand

Professional Experience

Dr. Jay Kittiakarasakun has over 10 years of experience in data analytics and modeling. He has worked on cases related to residential mortgage-back securitization (RMBS), security fraud and misrepresentation, credit risk models for loan portfolios, waterfall models for RMBS certificates, consumer lending, intellectual property infringement, price fixing and market manipulation, and estimation of economic losses. He has extensive knowledge of research methodologies such as Regression and Time-Series analysis, Statistical Sampling and Inference, Monte Carlo simulation, Bootstrap simulation, etc.

Dr. Kittiakarasakun has published in peer-reviewed academic journals such as Review of Applied Economics, Managerial Finance, Journal of Economics and Finance, International Review of Economics and Finance, and the Review of Financial Economics. His research interests include—but are not limited to—structured finance, financial innovation, portfolio management, risk management, market fictions (i.e., trading costs, liquidity, and volatility), and investor behavior.

Selected Publications

Kittiakarasakun, J., Tse, Y. and Devos, E., "Trading Venue Choice in the Post-2000 Era: An Analysis of US Firms that Change Listing Locations" Advances in Investment Analysis and Portfolio Management, 2014

Kittiakarasakun, J., Tse, Y., and Wang, G. "The Impact of Trading Activity by Trader Types of Asymmetric Volatility in Nasdaq-100 Index Futures" Managerial Finance, 2012.

Kittiakarasakun, J., Tse, Y., Martinez, V., "Volatility, Trade Size, and Order Imbalance in China and Japan Exchange Traded Funds," Journal of Economics and Finance, 2011.

Kittiakarasakun, J., Tse, Y., "Modeling the Fat Tails in Asian Stock Markets," International Review of Economics and Finance, 2011.