



พศ. ดร. สุภารัตน์ ตันทณงศักดิ์กุล

Asst. Prof. Dr. Suparatana Tanthanongsakkun

Department : Banking and Finance

Email : suparatana@cbs.chula.ac.th

Tel : 02 218 5681

Education

- 2005 DOCTOR OF PHILOSOPHY, FINANCE, THE AUSTRALIAN NATIONAL UNIVERSITY, AUSTRALIA
- 1998 MASTER OF SCIENCE, FINANCE, CHULALONGKORN UNIVERSITY, THAILAND
- 1994 BACHELOR OF ENGINEERING, INDUSTRIAL ENGINEERING, CHULALONGKORN UNIVERSITY, THAILAND

Publications

Peer-Reviewed Journal Articles

- "The Effect of Trading by Different Trader Types on Realized Volatility and Jumps: Evidence from the Thai Stock Market", *Chulalongkorn Business Review*, 40(158): 111-142, Oct.2018-Dec.2018, (Tanthanongsakkun, S., Treepongkaruna, S., Wee, M., Brooks, R.).
- "Are Internet message boards used to facilitate stock price manipulation? Evidence from an emerging market, Thailand", *Accounting and Finance*, 58: 275-309, Nov.2018, (Laksomya, N., Powell, J., Tanthanongsakkun, S., Treepongkaruna, S.).
- "Ownership Structure, Default Probability, and Corporate Value", *Chulalongkorn Business Review*, 35(136): 1-31, Apr.2013-Jun.2013, (Tirapat, S., Tanthanongsakkun, S., Kuwalairat, P.).
- "Investor type trading behavior and trade performance: Evidence from the Thai Stock market", *Pacific-Basin Finance Journal*, 20(1): 1-23, Jan.2012, (Phansatan, S., Powell G., J., Tanthanongsakkun, S., and Treepongkaruna, S.).
- "A Comparison of Corporate Bankruptcy Models in Australia: the Merton vs Accounting-based Models", *Asia-Pacific Journal of Risk and Insurance*, 3: 93-112, 2009, (Pitt, D., Tanthanongsakkun, S., Treepongkaruna, S.).
- "Explaining Credit Ratings of Australian Companies with Default Probability-An Application of the Merton Model", *Australian Journal of Management*, 33: 261-275, Jan.2008, (Tanthanongsakkun, S. and Treepongkaruna, S.).

Publications

Peer-Reviewed Academic/Professional Meeting Proceedings

"Mutual Fund Ownership and Firms' Dividend Policies: Evidence from Thailand" 47th International Business Research Conference, World Business Institute, Australia Jan.2016-Nov.2017, (Thanapattanaporn, S. and Tanthanongsakkun, S.).

"The Effect of Market Volatility on Mutual Fund Flow: Evidence from Thailand" The 14th Eurasia Business and Economics Society (EBES) Conference-Barcelona, Barcelona, Spain Oct.2014, (Tanthanongsakkun, S.).

"Ownership Structure, Default Probability, and Firm Performance in Thailand" Proceeding in 2007 ASIAN Finance Association Conference, Hong Kong Jan.2007, (Tanthanongsakkun, S.).

Peer-Reviewed Academic/Professional Meeting Presentations

"Are Internet Message Boards Used to Facilitate Stock Price Manipulation? Evidence from an Emerging Market, Thailand", 3rd International Conference of the Financial Engineering and Banking Society, Jun.2013

Research Grants

"Using Rubber Futures Market for Risk Management by Small Rubber Growers", Jun.2017-Sep.2018, (Tanthanongsakkun, S. and Tirapat, S.).

"Using Rubber Futures Market for Risk Management by Small Rubber Growers", Jun.2017-Sep.2018, (Tirapat, S., Tanthanongsakkun, S.).

"Reverse Mortgage in Thailand", Oct.2017-Dec.2017, (Tanthanongsakkun, S. and Tirapat, S.).

"The Dynamic of Thai Business Group During the Past Decade.", Jul.2014-Dec.2015, (Tanthanongsakkun, S., Tirapat, S., Ratanabanchuen, R., Saengchote, K., Thomsen, S., Treepongkaruna, S.).