

Associate Prof. Woradee Jongadsayakul, Ph.D.

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CURRENT POSITION

Associate Professor, Department of Economics, Faculty of Economics, Kasetsart University
(March 2016 - Current)

PAST POSITION

Assistant Professor, Department of Economics, Faculty of Economics, Kasetsart University
(April 2012 - February 2016)

Lecturer, Department of Economics, Faculty of Economics, Kasetsart University
(November 2006 - March 2012)

EDUCATION/TRAINING

Ph.D. in Economics, University of Colorado at Boulder, USA (2006)

M.A. in Economics, University of Colorado at Boulder, USA (2003)

M.F., Saint Louis University, USA (2001)

B.B.A. in Finance (2nd Class Honors), Chulalongkorn University, Thailand (1999)

INTERESTED RESEARCH AREAS

Industrial Organization and Business Economics

BOOK

“Mathematical Economics.” Bangkok: Kasetsart University Press, March 2017. (In Thai)

“Economics of Financial Risk Management.” Bangkok: Kasetsart University Press, August 2015. (In Thai)

“Industrial Organization.” Bangkok: Kasetsart University Press, November 2012. (In Thai)

CONFERENCE PROCEEDINGS

“Investor Behavior in SET50 Index Futures and Options Markets.” International Conference on Business Economics Entrepreneurship and Management Research, Athens Greece: 22 - 23 December 2018.

“Call & Put Butterfly Spreads Test of SET50 Index Options Market Efficiency and SET50 Index Options Contract Adjustment.” 2018 7th International Conference on Economics and Finance Research (ICEFR 2018), Prague Czech Republic: 7 - 9 April 2018.

- “Arbitrage Opportunity in Thailand Futures Exchange: An Empirical Study of SET50 Index Options.” 2017 International Academic Conference on Business, Hawaii USA: 1 - 5 January 2017.
- “Estimation of the Optimal Hedge Ratio with USD Futures.” 54th Kasetsart University Annual Conference, Bangkok Thailand: 2 - 5 February 2016. (In Thai)
- “Determinants of the Silver Futures Price Volatility: The Case of Thailand Futures Exchange.” Global Conference on Business and Finance, Nevada USA: 4 - 7 January 2015.
- “The Study of the Liquidity of SET50 Index Options.” 53rd Kasetsart University Annual Conference, Bangkok Thailand: 3 - 6 February 2015. (In Thai)
- “Determinants of the Crude Oil Futures Price Volatility: The Case of Thailand Futures Exchange.” 52nd Kasetsart University Annual Conference, Bangkok Thailand: 4 - 7 February 2014. (In Thai)
- “Consumers and Return Policy in Modern Retail Business.” 51st Kasetsart University Annual Conference, Bangkok Thailand: 5 - 7 February 2013. (In Thai)
- “Retail Market and Return Policy in Thailand.” International Interdisciplinary Conference, Palermo Italy: 15 - 18 April 2012.
- “Factors Affecting Return Policy in Thailand.” 50th Kasetsart University Annual Conference, Bangkok Thailand: 31 January - 3 February 2012. (In Thai)
- “The Strategic Effect of Private Label in a Quality Differentiated Market.” The Third National Conference of Economists, Bangkok Thailand: 26 October 2007.

PUBLICATIONS

- Jongadsayakul, W. "Call & Put Butterfly Spreads Test of SET50 Index Options Market Efficiency and SET50 Index Options Contract Adjustment", *International Journal of Trade, Economics and Finance* 9(3), page 106 – 110, 2018.
- Jongadsayakul, W. "Determinants of Violations in the SET50 Index Options Pricing Relationships: Put-Call-Futures Parity and Box Spread Tests", *Asian Social Science* 14(3), page 1 – 9, 2018.
- Jongadsayakul, W. " The Internal Efficiency Test of SET50 Index Options Market: Call Options vs. Put Options ", *Applied Economics Journal* 24(2), page 1 – 16, 2017.
- Jongadsayakul, W. "A Box Spread Test of the SET50 Index Options Market Efficiency: Evidence from the Thailand Futures Exchange", *International Journal of Economics and Financial Issues* 6(4), page 1744-1749, 2016.
- Jongadsayakul, W. "Determinants of the Silver Futures Price Volatility: Evidence from the Thailand Futures Exchange.", *International Journal of Business and Finance Research* 9(4), page 81-87, 2015.
- Jongadsayakul, W. "Determinants of the Gold Futures Price Volatility: The Case of Thailand Futures Exchange", *Applied Economics Journal* 21(1), page 59-78, 2014. (In Thai)

Jongadsayakul, W. "Product Return Behavior of Modern Retail Consumers", *Applied Economics Journal* 20(1), page 47-61, 2013. (In Thai)

RESEARCH PROJECTS

"Performance Appraisal Project to Develop and Improve Operational System of Biodiversity-Based Economy Development Office (Public Organization) 2017 Fiscal Year Plan." Biodiversity-Based Economy Development Office (Public Organization), 2018.

"Evaluation of Customer Satisfaction and Economic Value Added from Operations of Hydro and Agro Informatics Institute (Public Organization) 2018 Fiscal Year Plan." Hydro and Agro Informatics Institute (Public Organization), 2018.

"Investor Behavior in SET50 Index Futures and Options Markets." Department of Economics, Kasetsart University, 2018.

"Performance Appraisal Project to Develop and Improve Operational System of Biodiversity-Based Economy Development Office (Public Organization)" Biodiversity-Based Economy Development Office (Public Organization), 2017.

"Determinants of Violation in the SET50 Index Options Pricing Relationships." Department of Economics, Kasetsart University, 2017.

"A Test of the SET50 Index Options Market Efficiency." Department of Economics, Kasetsart University, 2016.

"Estimation of the Optimal Hedge Ratio with USD Futures." Department of Economics, Kasetsart University, 2015.

"The Study of the Liquidity of SET50 Index Options." Department of Economics, Kasetsart University, 2014.

"Determinants of the Metal and Crude Oil Futures Price Volatility: The Case of Thailand Futures Exchange." Department of Economics, Kasetsart University, 2013.

"Product Return Behavior of Modern Retail Consumers." Department of Economics, Kasetsart University, 2012.

"Retail Market and Return Policy in Thailand." Department of Economics, Kasetsart University, 2011.

"Output and Outcome Evaluation on Kasetsart University's Academic Work to Country Development in 2010 Fiscal Year Plan." Center for Applied Economics Research, Kasetsart University, and Office of Academic Services, Kasetsart University, 2010.

"A Study on Thailand-EU FTA Impacts on Thai Food Industry." International Institute for Trade and Development, 2010.

"The Performance Evaluation of the National Park, Wildlife, and Plant Conservation Department 2009 Fiscal Year Plan." Center for Applied Economics Research, Kasetsart University, and National Park, Wildlife and Plant Conservation Department, Ministry of Natural Resources and Environment, 2010.

- “Output and Outcome Evaluation on Academic Work to Country Development.” Center for Applied Economics Research, Kasetsart University, and Office of Academic Services, Kasetsart University, 2009.
- “Evaluation on Business Firm after Releasing from Reorganization Plan by the Central Bankruptcy Court.” Center for Applied Economics Research, Kasetsart University, and Central Bankruptcy Court, 2008.
- “The Study of the Opportunities and the Effects of the Free Trade Agreement (FTA) on Thai Agricultural Sector: The 2nd Phase.” Center for Applied Economics Research, Kasetsart University, and Office of Agricultural Economics, Ministry of Agriculture and Cooperatives, 2008.
- “The Performance Evaluation of the Year 2007 Fiscal Plan and the Development of the Monitoring and Evaluation for the National Park, Wildlife, and Plant Conservation Department.” Center for Applied Economics Research, Kasetsart University, and National Park, Wildlife and Plant Conservation Department, Ministry of Natural Resources and Environment, 2008.
- “The Study of the Effects of Service Trade Liberalization in Real Estate and Construction Sectors.” Center for Applied Economics Research, Kasetsart University, and Department of Trade Negotiations, Ministry of Commerce, 2008.
- “The Potential Assessment of Industry Group under the Industrial Cluster Development Project.” Center for Applied Economics Research, Kasetsart University, and Department of Industrial Promotion, Ministry of Industry, 2008.

TEACHING EXPERIENCE

Kasetsart University, Thailand (Department of Economics) (2006 – Current)

Bachelor Level: Microeconomics I, Mathematical Economics II, Economics of Financial Risk Management, Analysis of International Economics, Labour & Industrial Economics, Economics of Industrial Organization, Financial Business Economics, Human Resource & Industrial Economics

Master Level: Microeconomic Theory I, Advanced Economics of Industrial Organization, Business Economics of Project Analysis & Evaluation, Advanced Financial Business Economics, Business Economics of Organization

Ph.D. Level: Microeconomic Theory III