

Chaleampong Kongcharoen

Curriculum Vitae | March 2026

1. Contact Information

Faculty of Economics, Thammasat University
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2. Education

2005–2011 Ph.D. Economics, Michigan State University
Fields: Time series econometrics, monetary economics and macroeconomics
Dissertation: "Model Selection and Prediction for Long Memory Models in Economic Time Series"
Advisor: Professor Richard T. Baillie
2000–2003 M.A. Economics, Thammasat University
1996–2000 B.A. Economics (First Class Honours), Thammasat University

3. Scholarships and Awards

2012 Young Researcher Award, Thammasat University
2005–2011 Thammasat University and Faculty of Economics Scholarship for Graduate Studies
2006–2010 Graduate School Merit Financial Aid, Michigan State University (\$2,000/year)
2000–2003 Thai Support Foundation Scholarship (for Master's study)
1998–1999 Thai Petroleum Company Scholarship
1997 Thai Military Bank Scholarship

4. Employment

2014 – present Assistant Professor, Faculty of Economics, Thammasat University
2003 – 2014 Lecturer, Faculty of Economics, Thammasat University
2008 – 2010 Research Assistant, Michigan State University
2002 – 2003 Teaching and Research Assistant, Faculty of Economics, Thammasat University

5. Publications and Research Output

5.1 Refereed Journal Articles

2025 Chongwilaikasaem S, Ayaragarnchanakul E, Kongcharoen C, Pongajarn C, Rehm J. "The predicted impact of the proposed alcohol production deregulation policy on consumption in Thailand." *International Journal of Health Economics and Management*. 2025 Mar 19. doi: 10.1007/s10754-025-09395-6.

2021 "Factors Contributing CO2 Emissions: A Linear, Nonlinear, and Panel ARDL Model" (with Basri Rabeya). *International Journal of Economy Energy and Environment*. 6(2): 46–66.

2012 "Prediction from ARFIMA Models: Comparisons between MLE and Semi Parametric Estimation Procedures" (with Richard T. Baillie and George Kapetanios). *International Journal of Forecasting*. 28(1): 45–53.

5.2 Research Reports

2020 "Trend on Inequality and Well-Being of Thai Households" (in Thai). Submitted to the Office of the National Higher Education Science Research and Innovation Policy Council (NRIIS/สทศร.).

2017 "Relationship between Growth, Inequality and Poverty and Pro-Poor Growth in Thailand: 1986–2011" in Arayah Preechametta (Ed.) *Regional Inequality in Thailand*. Bangkok: Thammasat Printing House.

2016 "Spatial Inequality in Education in Thailand" (in Thai) in Arayah Preechametta (Ed.) *Economic Development and Inequality Reduction*. Bangkok: Thammasat University Press.

2010 "Thailand Economy before the 1997 Financial Crisis (1987–1997)" (in Thai). Research Document No. 713, Senior Research Scholar Project, Thailand Research Fund.

2005 "Development of Currency Crisis Models: A Review" (in Thai). Research Document No. 703, Senior Research Scholar Project, Thailand Research Fund.

5.3 Conference Proceedings

2014 "Relationship between Growth, Inequality and Poverty and Pro-Poor Growth in Thailand: 1986–2011". Presented at the 15th International Convention of the East Asian Economic Association.

2013 "Forecasting Using Nonlinear Long Memory Models with Artificial Neural Network Expansion". In Van-Nam Huynh et al. (eds.), *Uncertainty Analysis in Econometrics with Applications*. Springer Berlin Heidelberg, pp. 241–254.

2013 "Autoregressive Integrated Moving Average with Explanatory Variable (ARIMAX) Model for Thailand Export" (with Tapanee and Kruangpradit). Presented at the 33rd International Symposium on Forecasting, South Korea.

5.4 Working Papers

2022 "Relationship between Conflict and Labor Market in the Deep South of Thailand" (with Sukampon Chongwilaikasaem, Nakarin Amarase). PIER Discussion Papers No. 193.

2020 "Land and Building Tax Collection in Thailand" (with Duangmanee Laovakul and Chaisit Bunyaned) (in Thai).

2013 "Term Structure and Macroeconomy in Thailand".

2012 "Structural Macroeconomic Econometric Model for the Ministry of Commerce: Price Regulation Policy Analysis" (with Torpong Bowornpongsagon and Chanikarn Ditpadung) (in Thai).

2010 "The Idea Gap in Pink and Black" (with Lisa D. Cook). NBER Working Paper No. 16331. (Under review)

2010 "Is Intellectual-Property Protection in Developing Countries and Emerging Markets Driven by Supply or Demand? Evidence from Ethanol Production in Brazil, 1980 to 2008" (with Lisa D. Cook).

5.5 Books

2024 Kongcharoen, Chaleampong. *Introduction to Financial Econometrics with R Examples* (เศรษฐมิติทางการเงินเบื้องต้น พร้อมตัวอย่างการใช้โปรแกรม R), 2nd Edition. Thammasat University Press.

5.6 Lecture Notes

2012 Monetary Theory and Policy (in Thai).

6. Consulting Projects

- 2025 31) Grassroots Economic Confidence Index and Public Opinion Survey (Principal Investigator). Government Savings Bank.
- 2025 30) Policy Dynamics of Educational Equity in Thailand (with Assoc. Prof. Thorn Pitidol et al.). Equity Fund for Education (EEF).
- 2023 29) Economic, Health, and Social Impact Assessment of Alcohol Deregulation Policies (Principal Investigator). Thai Health Promotion Foundation (สสส.) / Centre for Alcohol Studies (ศวส.).
- 2023 28) Economic Inequality Reduction under the New Economy Transition (with Thorn Pitidol et al.). Office of Trade Policy and Strategy, Ministry of Commerce.
- 2022 27) Conceptual Design of New e-Budgeting System. Bureau of the Budget.
- 2022 26) Social Monitoring Project (with Thorn Pitidol et al.). NRIIS (สกสว.).
- 2022 25) Electricity Tariff Regulation under the Energy Industry Act (with Nilubon Lerthnuwat et al.).
- 2021 24) Impact Assessment of CPTPP on Alcohol Consumption in Thailand (Principal Investigator).
- 2021 23) Equity-Based Budgeting for Education (with Chaiyut Panyasawatutti et al.). Equity Fund for Education (EEF).
- 2021 22) Macroeconomic Model Validation and Quarterly GDP Forecasting for 2020 (Principal Investigator). Government Savings Bank.
- 2020 21) Macroeconomic Model Validation and GDP Forecasting for 2019 (Principal Investigator). Government Savings Bank.
- 2019 20) Application Scoring Model for Credit Card and Cash Card Risk Assessment, with 4-year maintenance (with ITG). Government Savings Bank.
- 2019 19) Macroeconomic Model Validation and GDP Forecasting for 2018 (Principal Investigator). Government Savings Bank.
- 2018 18) Economic Valuation of Intellectual Property in Thai Businesses. Department of Intellectual Property.
- 2018 17) Econometric Model for Budget Strategy Division (with Satra Sudsawat et al.). Bureau of the Budget.
- 2018 16) Economic Impact Assessment of Rail Mass Transit Development (with others). Public Debt Management Office.
- 2018 15) Macroeconomic Model Validation and GDP Forecasting (Principal Investigator). Government Savings Bank.
- 2017 14) Housing Mortgage Credit Forecasting Model (Principal Investigator). Government Housing Bank.
- 2017 13) Electric Vehicle Promotion Policy Study (with others). Energy Conservation Fund.
- 2016 12) Macroeconomic Impact of Thailand Transport Infrastructure Strategy (with Thatri Jantarakolika et al.). Public Debt Management Office.
- 2016 11) Current Quarter Model (CQM) for Thailand Quarterly GDP Estimation (with Pranee Tinakorn et al.). National Economic and Social Development Council (NESDC).
- 2015 10) ASEAN Economic Community Integration and Inequality in Thailand: Modelling and Social Protection Policy Development (with Arayah Preechametta et al.). NESDC.
- 2014 9) Macroeconomic Model Development (with Thatri Jantarakolika et al.). Ministry of Commerce.

- 2014 8) Long-Term Electricity Demand Forecasting for Energy Conservation (with Suppawat Rungsuriyawibool et al.). Energy Policy and Planning Office.
- 2013 7) Energy Demand Forecasting Model for Transport Sector Conservation (with BERA Co. Ltd.). Energy Policy and Planning Office.
- 2013 6) "Critical Constraints to Services Sector Development in Thailand" (with others). Asian Development Bank (ADB).
- 2013 5) Macroeconomic Model Development (with Thatri Jantarakolika et al.). Ministry of Commerce.
- 2012 4) Economic and Social Forecasting Research (with Arayah Preechametta et al.). National Economic and Social Advisory Council.
- 2012 3) Macroeconomic Forecasting Model for Trade Policy Analysis (with Thatri Jantarakolika et al.). Ministry of Commerce.
- 2012 2) Mineral Revenue Management System under the Minerals Act (with Kriangkrai Techakannont et al.). Department of Primary Industries and Mines.
- 2004 1) Price Index Forecasting Model (with Thatri Jantarakolika and Pawin Siriprapanut). Office of Trade and Economic Indices, Ministry of Commerce.

Ongoing Research Projects

- Digital Skills and Educational Achievement: Empirical Evidence and Technology Policy Dynamics in Thailand (with Assoc. Prof. Thorn Pitidol). Faculty of Economics Research Fund.
- Yield Curve Dynamics and Corporate Bond Risk Assessment. Capital Market Development Fund (CMDf).

7. Academic and Community Service

7.1 Administrative Roles, Thammasat University

2023 – present	Associate Dean for Academic Affairs, Faculty of Economics
2020 – 2023	Associate Dean for Student Affairs, Faculty of Economics
2017 – 2020	Associate Dean for Planning and Development, Faculty of Economics
2014 – 2017	Director, Undergraduate Programme (Thai Programme), Faculty of Economics
2012 – 2014	Faculty Representative, Faculty of Economics
2011 – 2012	Academic Affairs Committee, Undergraduate Study (International Programme)
2003 – 2005	Student Affairs Committee

7.2 Reviewer / Referee

Journal of Empirical Finance, Thammasat Economic Journal, Transportation Research Part A: Policy and Practice, Southeast Asian Journal of Economics, KMUTNB: International Journal of Applied Science and Technology, Kasetsart Journal of Social Sciences, Applied Economic Journal, GMSARN International Journal, University of the Thai Chamber of Commerce Journal, Ladkrabang Engineering Journal

8. Software Skills

R, EViews, STATA, Matlab, Gauss, LaTeX