International University
Department of Mathematics

THESIS DEFENSE

COMMITTEE 1 (4 students)

DATE: 13/8/2022 (13.30-17:00)

Room: A2.409

No.	Member	Role
1	Prof. Pham Huu Anh Ngoc	Chair
2	Assoc. Prof. Nguyen Ngoc Hai	Member
3	Dr. Le Nhat Tan	Member

No.	ID	Student Name	Thesis title
1	MAMAIU18031	Nguyễn Trần Duy Tân	Backtesting Value-at-Risk and Expected Shortfall for VN30 Index
2	MAMAIU18028	Nguyễn Ngọc Phụng	Stochastic calculus on option valuation, option Greeks and applications in hedging strategies
3	MAMAIU18044	Huỳnh Tấn Vũ	Black-Litterman Portfolio Optimization with Copula
4	MAMAIU18054	Nguyễn Hưng Quang Khải	Application of GARCH-Copula model and Neural Networks for Risk Forecasting and Portfolio Management

THESIS DEFENSE

COMMITTEE 2 (4 students)

DATE: 13/8/2022 (13.30-17:00)

Room: A2.410

No.	Member	Role

1	Dr. Nguyen Minh Quan	Chair
2	Dr. Pham Hai Ha	Member
3	Assoc Prof. Tran Vu Khanh	Member

No.	ID	Student Name	Thesis title
1	MAMAIU18008	Hồ Hữu Bình	Forecasting unit sales of retail goods
2	MAMAIU17003	Vũ Thị Quế Anh	Financial Time Series Forecasting Using ARIMA and LSTM Models
3	MAMAIU17029	Trần Diệp Tuyền	Risk Management and Economic Efficiencies of Commercial Banks in VietNam
4	MAMAIU18017	Trần Văn Lộc	Studying cryptocurrency prices time series using machine learning techniques

THESIS DEFENSE
COMMITTEE 3 (4 students)
DATE: 15/8/2022 (8:30-11:00)
Room: A2.401

No.	Member	Role
1	Dr. Nguyen Minh Quan	Chair
2	Dr. Pham Hai Ha	Member
3	Dr. Nguyen Phuong Anh	Member

No.	ID	Student Name	Thesis title

1	MAMAIU18058	Nguyễn Thị Thanh Sang	Financial Risk Meter and Applications to Cryptocurrency Market
2	MAMAIU18041	Nguyễn Minh Trang	The Efficiency of Insurance Companies in VietNam
3	MAMAIU17036	Trần Thành Đạt	Sale capacity forecasting using machine learning algorithms
4	MAMAIU16019	Nguyễn Văn Phong	Multivariate Volatility Models with Application to Financial Risk Management