### VIETNAM NATIONAL UNIVERSITY HANOI INTERNATIONAL SCHOOL

#### SOCIALIST REPUBLIC OF VIETNAM Independence – Freedom - Happiness

#### **GRADUATION THESIS EVALUATION**

(For Supervisor)

Supervisor's full name: Trần T	hị Ngân
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Position: Senior Lecturer At: Faculty of Applied Sciences, VNUIS

Supervisor for student:

- Student's full name: Vũ Tuyên Hoàng

- Student ID: 21070141

- Major: Business Data Analytics

- Class: BDA2021B

- Thesis topic/ Subject: Forecasting stock price movements of VN30 constituents based on machine learning method and sentiment analysis

I hereby provide my evaluation for the thesis writing process of student as following:

1. Awareness, Attitude

Proactive and responsible attitude throughout the thesis process.

- 2. Result
  - 2.1. Rationale

The topic is practical and aligns well with Vietnam's stock market and current trends

2.2. Research method

Appropriate and well-structured

2.3. Topic's outcome

A fully automated and functional forecasting system was successfully developed.

3.	Conclusion
	☐ Student is eligible for the thesis defense
	☐ Student is ineligible for the thesis defense

Hanoi, date..... month..... year...

**Supervisor** 

(Signature and Full name)

# EXPLANATORY REPORT ON CHANGES/ADDITIONS BASED ON THE DECISION OF GRADUATION THESIS COMMITTEE FOR UNDERGRADUATE PROGRAMS WITH DEGREE AWARDED BY VIETNAM NATIONAL UNIVERSITY, HANOI

Student's full name: Vũ Tuyên Hoàng

Graduation thesis topic: Forecasting stock price movements of VN30 constituents based on machine learning method and sentiment analysis

Student's ID: 21070141

Major: Business Data Analytics

Cohort: QHQ2021

Based on the VNU-IS's decision no. ...... QĐ/TQT, on ..... / ..... about the establishment of Graduation Thesis Committee for Bachelor programs which degree awarded by Vietnam National University, Hanoi, the thesis was defended and modified in the following sections:

No.	Change/Addition Suggestions by the Committee	Detailed Changes/ Additions	Page
1	There is a need to improve sentiment analysis model for longer texts	The PhoBERT model was additionally fine-tuned using a manually labeled dataset of 1,000 full-length news articles	35, 36
2	The thesis would be improved by including a brief error analysis	An error analysis was added to explain the forecasting limitations of the LSTM model with specific examples	50, 51
3	Compare to the traditional method	A comparison was added between the LSTM model and the traditional method like ARIMA based on prior studies results.	49, 50

## **Supervisor** (Signature and Full name)

Hanoi, July 7, 2025 **Student** (Signature and Full name)

Reviewers (Signature and Full name)

**Chairman** (Signature and Full name)