

Department of Computer Science  
College of Science  
National Chengchi University  
Taipei, Taiwan, R.O.C.

As members of the Final Examination Committee, we certify that we  
have read the thesis prepared by TAIN-TZU, CHANG  
entitled A Deep Reinforcement Learning Portfolio  
Management System with Adjustable Risk Preference  
and recommend that it be accepted as fulfilling the thesis requirement  
for the Degree of Master of Science.

Wei-bien Li \_\_\_\_\_  
Yuh-Jong Hu \_\_\_\_\_  
Shih-Kuei Lin \_\_\_\_\_

Thesis Advisor: Yuh-Jong Hu \_\_\_\_\_

Chairman: \_\_\_\_\_

Date: 2021/7/8 \_\_\_\_\_

國立政治大學  
研究所碩士班  
論文口試委員會審定書

本校 資訊科學 系 張天慈 同學

所提論文 中文題目 具可調整風險偏好之深度強化學習資產配置系統

英文題目 A Deep Reinforcement Learning Portfolio Management  
System with Adjustable Risk Preference

合於碩士資格水準、業經本委員會評審認可。

口試委員：

楊忠 \_\_\_\_\_  
胡銘忠 \_\_\_\_\_  
林士貴 \_\_\_\_\_

指導教授：

胡銘忠 \_\_\_\_\_

系主任：

中華民國 110 年 7 月 8 日