Le Van Hung

From: EDAS Conference Manager <help@edas.info> on behalf of ICITconf'2023 <icitconf2023-chairs@edas.info>
Sent: Tuesday, July 4, 2023 9:56 AM
To: Le Van Hung
Subject: [ICITconf'2023] Review for paper #1570919740 completed

Dear Dr. Hung Le,

Thank you for completing the review of the paper #1570919740 ("Reinforcement Learning for Solving Portfolio Selection Problems in the Vietnamese Market") for ICITconf'2023. Below is a copy of your review.

You can modify the report by going to
https://apc01.safelinks.protection.outlook.com/?url=https%3A%2F%2Fedas.info%2FR.php%3Fr%3D12174120&data=05%7C01%7Clevanhung%40humg.edu.vn%7C5e95c44b53a045d3657408db7c3a3743%7Cc852d62b30324cdc96ab30e4368fabd7%7C0%7C0%7C638240361727748704%7CUnknown%7CTWFpbGZsb3d8eyJWIjoiMC4wLjAwMDAiLCJQIjoiV2luMzIiLCJBTiI6Ik1haWwiLCJXVCI6Mn0%3D%7C3000%7C%7C%7C&sdata=ICtlvg3CgLDTt%2BKUlObb5WM9N40BLOjGWu4XbBPshDU%3D&reserved=0 up to the due date of Jul 3, 2023 23:59 America/New_York.

Best regards,
The conference chairs

> *** Novelty and originality: Rate the novelty and originality of the ideas or results presented in the paper.
Significant original work and novel results. (4)

> *** Technical content and scientific rigour: Rate the technical content of the paper (e.g.: completeness of the
analysis or simulation study, thoroughness of the treatise, accuracy of the models, etc.), its soundness and scientific rigour.
Solid work of notable importance. (4)

> *** Quality of presentation: Rate the paper organization, the clearness of text and figures, the completeness and accuracy of references.
Well written. (4)

> *** Relevance and timeliness: Rate the importance and timeliness of the topic addressed in the paper within its area of research.
Good (4)

> *** Strong aspects: Comments to the author: what are the strong aspects of the paper

The paper addresses the application of algorithmic trading models to the Vietnamese stock market, an area that has not been extensively studied.

> *** Weak aspects: Comments to the author: what are the weak aspects of the paper?

The paper used data from the US stock market to determine the optimal hyperparameters for the algorithmic trading models. However, the Vietnamese stock market has its own regulations that affect the optimal hyperparameters. Some important regulations applied to the Vietnamese stock market include payment cycles and rules regarding trading and foreign exchange positions. Besides payment cycles, trading and foreign exchange position rules can also impact the optimal hyperparameters for reinforcement learning models. Therefore, determining the optimal hyperparameters for reinforcement learning models in the context of the Vietnamese stock market may require utilization of the Vietnamese stock market data.

The paper should discuss related work (e.g., Multi-agent reinforcement learning approach for hedging portfolio problem, Soft Computing, vol. 25, pp. 7877–7885, 2021) which also addresses the portfolio selection problem in the Vietnamese market.

> *** Recommended changes: Recommended changes. Please indicate any changes that should be made to the paper if accepted.

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> *** Comments to the TPC: Confidential comments to the TPC (will be not sent to Authors)

The paper is not related to IoT.

> *** Submission Policy: Does the paper list the same author(s), title and abstract (minor wording differences in the abstract are ok) in its PDF file and EDAS registration?

Yes

> *** Overall Recommendation: Overall Recommendation
Accepted (1)