

PROGRAM

The International Econometric and Financial Conference of Vietnam - ECONVN2026/2027

Main theme: “*Chaotic Dynamics for Economic Modeling and Related Topics*”

Venue: Ho Chi Minh University of Banking (HUB), 36 Ton That Dam Street, Saigon Ward, Ho Chi Minh City, Vietnam

Monday 12th October 2026

Local time in Viet Nam	Main Hall			Online room		
8:00–9:00	Registration			2nd-floor meeting room		
9:00–9:30	Opening session					
Chair: Prof. Ciprian Tudor						
9:30–10:15	Invited speaker: Prof. Akio Matsumoto “A delay cobweb model with adaptive expectation”					
10:15-11:00	Invited speaker: Prof. Boualem Djehiche “Taming chaotic behavior: Systematic risk propagation in a network of financial institutions, as an example”					
11:00-11:45	Invited speaker: Prof. Hung T. Nguyen “On Chaotic Dynamics in Economics”					
11:45-14:00 Break Time	Lunch at the Main Hall (HUB), 36 Ton That Dam Street, Saigon Ward, Ho Chi Minh City.					
Local time in Viet Nam	Saigon Campus, 36 Ton That Dam, Saigon Ward, HCMC			Ham Nghi Campus, 39 Ham Nghi, Saigon Ward, HCMC		
	Room: ECONVN 1 (Main Hall)	Room: ECONVN 2	Room: ECONVN 3	Room: ECONVN 4 (Room 401)	Room: ECONVN 5 (Room 402)	Room: ECONVN 6 (Room 302)
	Parallel Session A1	Parallel Session A2	Parallel Session A3	Parallel Session A4	Parallel Session A5	Parallel Session A6
	Chair: Prof. Giovanni Urga	Chair: Prof. Tonghui Wang	Chair: Prof. Ciprian Tudor	Chair: Prof. Le Quoc Hoi	Chair: Prof. Karl Svozil	Chair: Assoc. Prof. Ha Van Dung
14:00-14:30	Explosive Dynamics in Bank Fundamentals and Implications for Systemic Risk Author: Giovanni Urga	Geopolitical Risk and Global Asset Network in a Quantile Analysis Authors: Nhung Vu & Trung Ho	Persistent or Nonlinear? Explaining ASEAN Banking Systematic Risk through Econometric Models and Explainable Machine Learning Authors: Tran Le Nguyen, Thi Thu Ha Do & My Sang Tang	Nonlinear Dynamical Effect of Geopolitical Risk on Renewable Electricity: A Time-Varying Local Projections Analysis based on Australian Data Authors: Minh-Tho Nguyen & Htwe Ko	Do Military Expenditures Deepen Poverty? Evidence from Small States with Heterogeneous Income Levels Author: Gayane Harutyunyan	Effect of corruption on green growth in Southeast Asian countries Authors: Ho Tran Hung, Van Diep Nguyen & Thi Minh Hue Phan

14:30-15:00	Who Really Cares About Privacy? A Bayesian Quantile Regression of Privacy Risk Effects on Digital Banking Adoption Intention in Vietnam Authors: Thanh-Ha Doan, Viet-Tam Tran & Thanh-Phong Lam	The Butterfly Effect in Gen Z Financial Literacy: A Non-linear Feedback Perspective on Digital Reference Group Pressure and Self-regulated Financial Behavior Author: Thi Hien Nguyen	Optimal Model for Social Media Advertising Effect on Purchase Intentions: An Akaike Information Criterion Approach Authors: Dam Tri Cuong, Nguyen Ngoc Thach & Bui Huy Khoi	Economic Policy Uncertainty and Corporate Capital Structure: Evidence of Nonlinear Effects from U.S. Non-Financial Listed Firms Authors: Do Thi Ha Thuong, Le Huynh Bac & Tran An Nguyen	From Text to Dynamics: Integrating BERT and Bayesian VAR to Examine the Temporal Impact of CSR on Brand Equity and Purchase Intention Authors: Pham Xuan Kien, Nguyen Hoai Linh & Nguyen T P Giang	Dynamic and Potentially Nonlinear Monetary Policy Transmission: Evidence From ARDL and Bayesian ARDL in Vietnam Authors: Truong Nguyen Xuan & Vy Truong Nguyen Tuong
15:00-15:30	Global Economic Policy Uncertainty, Institutional Quality, and Credit Risk: Evidence from Multi-Model Traditional Approaches and Hybrid Bayesian Regression with a Mixed Sampling Algorithm Authors: Do The Dan, Dao Le Kieu Oanh, Le Tan Phat & Hua Hoang Thien	Regional Economic Growth Stability Assessment Using Aczel–Alsina Aggregation in a Multi-Criteria Decision-Making Framework Authors: Hamza Naveed, Poom Kumam, Saalam Ali, Wiyada Kumam & Rana Muhammad Zulqarnain	Can Tourism and ICT Trade Jointly Drive Productivity? Cross-Country Bayesian Evidence Authors: Duong Quynh Nga, Huynh Quoc Vu & Hoang Thi Thanh Hang	Emergent Macroeconomic Resilience and Phase Transitions in Dissipative Systems: The Theoretical Framework of the Survival Ground State Authors: Ngoc-Kim-Khanh Nguyen, Huyen Tram Dinh & Quang Nguyen	Employee Welfare Policies and Labor Productivity: Evidence from SMEs in Vietnam Authors: Phuong Linh Dao & Chon Van Le	Asymmetric moderating role of institutional quality in the climate risk–bank stability nexus: Bayesian evidence from emerging Asian economies Authors: Tuan Anh Vu & Thi Hai Minh Vu
15:30-15:45	Break time					
15:45-16:15	Bayesian Analysis of Financial Leverage Determinants: Evidence from Listed Construction Firms in Vietnam Authors: Vo Thi Thuy Kieu, Le Thong Tien, Nguyen Anh Hien & Nguyen Ngoc Thach	Ranking housing bubble vulnerability scenarios in agent-based real estate markets through a novel multi-criteria decision-making model Authors: Poom Kumam, Wiyada Kumam, Hamza Naveed, Saalam Ali & Rana Muhammad Zulqarnain	What Drives New Electric Vehicle Registrations in Thailand? Evidence from a Dynamic ARDL Model Authors: Jirapat Jankajorn, Kansuda Pankwaen & Worrawat Saijai	ViHeadlineStock: Predicting Stock Price Movement from Vietnamese Financial News Headlines – A Benchmark Study Authors: Tan Tran, Tuan Tran, Minh Tran & Nhat Nguyen	Constructing a Regulatory Uncertainty Index for Digital Assets in Vietnam (VN-DARU): a Quantitative Approach Based on News and Policy Authors: Huynh Tan Toi, Vu Quang & Tran Thi My Huong	Causal Inference for Promotional Campaign Effects in E-Commerce with Extreme Sparsity: A Multi-Method Comparison Authors: Anh-Vu Huynh-Nguyen, Viet-Tam Tran & Thanh-Phong Lam

16:15-16:45	The Impact of Foreign Ownership on Investment and Research and Development (R&D) Activities of Listed Companies in Vietnam: an Analysis Using the Bayesian Method Authors: Nguyen Thi Kim Quyen, Nguyen Thi Ngoc Diem & Dang Buu Kiem	The Drivers of Financial Development in Emerging Countries: Evidence from a Bayesian Multilevel Model Author: Vo Thi Thuy Kieu	Green FDI, financial development, and green growth: Empirical evidence from Southeast Asian countries Authors: Van Diep Nguyen, Thuy Ngan Ha & Hoang Truc Linh Tran	Carbon Emissions, High-Carbon Industries, and Firm Value: Nonlinear Evidence from Vietnam Authors: Nguyen Thi Ngoc Diep, Nguyen Ngoc Thach & Nguyen Thanh Sang	Role of Industrialization, Urbanization and Globalization in Reducing Energy Intensity: a Time-Frequency Analysis Author: Bui Hoang Ngoc	Detecting Chaotic Phase Transitions in Financial Time Series: A Bayesian Evaluation Framework for LSTM Models on High-Frequency VN30 Data Authors: Huyen-Tram Dinh & Thanh-Phong Lam
18:30-20:30	Business Meeting (Invited Speakers & Guests)					

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Tuesday 13th October 2026

Local time in Viet Nam	Main Hall				
8:00–9:00	Registration				
Chair: Prof. Vladik Kreinovich					
9:00–9:45	Invited speaker: Prof. Karl Svozil “Against a Universal Trading Strategy: No-Arbitrage, No-Free-Lunch, and Adversarial Cantor Diagonalization”				
9:45–10:30	Invited speaker: Prof. Vladik Kreinovich “Chaos: What is it? Is it good or bad? How to detect it? How to process data and make decisions in the presence of chaos?”				
10:30-11:15	Invited speaker: Prof. Ummu Roslan “Dynamical systems analysis for economic model with mobility between income groups in Malaysia”				
11:15-12:00	[Online] Invited speaker: Prof. Mark Schaffer “Short-term predictions for countrylevel energy demand with top-down and bottom-up stacking”				
12:00-14:00 Break Time	Lunch at the Main Hall (HUB), 36 Ton That Dam Street, Saigon Ward, Ho Chi Minh City.				
Local time in Viet Nam	Saigon Campus, 36 Ton That Dam, Saigon Ward, HCMC			Ham Nghi Campus, 39 Ham Nghi, Saigon Ward, HCMC	
	Room: ECONVN 1 (Main Hall)	Room: ECONVN 2	Room: ECONVN 3	Room: ECONVN 4 (Room 401)	Room: ECONVN 5 (Room 402)
	Parallel Session B1	Parallel Session B2	Parallel Session B3	Parallel Session B4	Parallel Session B5
	Chair: Prof. David Trafimow	Chair: Prof. Vladik Kreinovich	Chair: Prof. Boualem Djehiche	Chair: Prof. Nam Huynh-Van	Chair: Prof. Akio Matsumoto
14:00-14:30	Macroeconomic Instability Assessment Using a T-Spherical Fuzzy Rough Schweizer–Sklar Prioritized LOPCOW–MABAC Framework Authors: Wiyada Kumam, Poom Kumam, Saalam Ali, Hamza Naveed & Rana Muhammad Zulqarnain	The Impact of Information Technology Investment on Bank Liquidity: Insights from Vietnam Authors: Pham Thi Hong Nhung & Nam Pham	Capital Adequacy and Bank Liquidity in Vietnam: A Bayesian Multilevel Panel Data Approach Author: Vo Thi Thuy Kieu	Renewable energy, financial development, and foreign direct investment led to green growth in ASEAN nations Authors: Ngo Thanh Trung, Nguyen Ngoc Thach, Nguyen Ngoc Minh Thu & Van Diep Nguyen	Impact of artificial intelligence investments on sustainable development across G7 economies Authors: Xuan Thu Pham, Mai Binh Phan & Van Diep Nguyen

14:30-15:00	Financial Risk Assessment of Commercial Banks under Chaotic Economic Uncertainty Using a T-Spherical Fuzzy Rough CIMAS-TOPSIS Framework Authors: Saalam Ali, Poom Kumam, Hamza Naveed, Rana Muhammad Zulqarnain & Wiyada Kumam	The impact of financial inclusion on the operating performance of Vietnamese joint-stock commercial banks Authors: Nguyen Hoang Bien, Nguyen Duy Khanh & Le Tan Phat	The Impact of Competition on Vietnamese Commercial Banks' Stability – the Moderating Role of Intellectual Capital: a Causal Machine Learning Approach Authors: Le Tan Phat, Nguyen Hoang Bien & Dao Le Kieu Oanh	Vietnamese Small and Medium-Sized Enterprises: Access to Finance and Operational Performance Authors: Van Dung Ha, Van Tung Nguyen & Nhan Truong Thanh Dang	The Impact of Non-Performing Loans on the Profitability of Commercial Banks in Vietnam Authors: Le Ngoc Ha, Chu Minh Hieu, Bui Hoang Y Nhi, Nguyen Le Phuong Lam & Phung Nhu Quynh
15:00-15:30	Coal-retirement prioritisation under capacity constraints: why recovery is not targeting Author: Ngoc Quang Ngo	The Impact of Economic Growth and Trade Freedom on Human Development Index Authors: Vu Quoc Huynh, Thao Dinh Phuong & Han Bui Thi Ngoc	Corporate Greenwashing Detection using an Integrated Econometric and Double Machine Learning Framework Authors: Minh Tran, Tuan Tran, Danh Tran & Khoi Vo	Losing Stability: A Nonlinear Feedback Reading of AI Delegation, Opacity and Governance in Entrepreneurial Decision Systems Authors: Tho Nguyen Van & Tuan Nguyen Minh	The Effect of Renewable Energy on Economic Growth: the Case of ASEAN Authors: Nguyen Hoang Bien, Nguyen Nguyen Khang, Ho Le Anh Thy & Pham Thanh Phat
15:30-15:45	Break time				
15:45-16:15	The Impact of Customer-Perceived ESG Performance on Customer Engagement: The Mediating Role of Customer-Based Brand Equity Authors: Bui Cong Son & Nguyen Hoang Bien	Personal Innovativeness and Smart-Locker Adoption Intention in Vietnam The Parallel Mediating Roles of Perceived Convenience and Perceived Reliability Authors: Tran Thi Huong & Bui Cong Son	The Nonlinear Impact of Macroeconomic Factors on Bank Stock Returns in Vietnam: A Panel Econometrics and Interpretable Machine Learning Approach Author: Huu Phuc Truong	Entrepreneurial-Manager Characteristics and the Possibility of Business Success: Empirical Evidence from Vietnamese SMEs Authors: Van Dung Ha, Van Dan Nguyen, Van Tung Nguyen, & Nhan Truong Thanh Dang	Green disclosure and bank value: evidence from operating cost efficiency in an emerging economy Authors: Dao Ha & Sa Tran

16:15-16:45	Timeliness and Broad Scope Management Accounting Information under Innovation-Oriented Strategy: Evidence from Vietnamese SMEs in the Digital Era Author: Thao Vu Phuong	Spillover and dynamic effects of economic growth, energy consumption, and globalization on ecological footprint in ASEAN countries Authors: Ngoc Bui Hoang, Tram Nguyen Huynh Mai & Hoang Canh Chi	Rethinking the Determinants of Financial Development pre- and post-Covid-19: A Bayesian Approach across Emerging Countries Authors: Vo Thi Thuy Kieu & Le Thong Tien	English Proficiency and Future Earnings: Perspectives of EMI Students in Higher Education Authors: Tran Tan Phat & Le Thi Thuy Nhung	Graph-Enhanced Machine Learning Framework for Credit Card Fraud Detection Authors: Minh Tran, Anh Dang, Lam Phan & Long Truong

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Wednesday 14th October 2026

Local time in Viet Nam	Main Hall	
8:00–9:00	Registration	
Chair: Prof. Akio Matsumoto		
9:00–9:45	Invited speaker: Prof. Ciprian Tudor “Stochastic models for rough volatility”	
9:45–10:30	Invited speaker: Prof. Huynh Van-Nam “Uncertainty estimation by Dempster-Shafer based evidential deep learning”	
10:30-11:15	Invited speaker: Prof. Tonghui Wang “Skewness is a friend-distribution -free a priori precision for mean, skewness and higher moments”	
11:15-12:00	Invited speaker: Prof. David Trafimow “A new look at an old equation with surprising implications”	
12:00-12:15	Closing session	
	Lunch at the Main Hall (HUB), 36 Ton That Dam Street, Saigon Ward, Ho Chi Minh City.	
18:00-21:00	Gala Dinner at Thu Duc Campus (address: 56 Hoang Dieu 2, Thu Duc Ward, Ho Chi Minh City – 1st-floor canteen)	

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Map of destinations

