

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 *Pick up at 8:00 Palace Saigon*	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	**Room: ECONVN 2**	**Room: ECONVN 3**	**Room: ECONVN 4**	**Room: ECONVN 5**	**Room: ECONVN 6**
	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. Nam Huynh-Van**	**Chair: Prof. Ummu Roslan**	**Chair: Assoc. Prof. Ha Van Dung**
14:00-14:30	Explosive Dynamics in Bank Fundamentals and Implications for Systemic Risk **Author:** **Peter Cincinelli, Elisabetta Pellini & 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**	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**	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**	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**	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	Carbon Emissions, High-Carbon Industries, and Firm Value: Nonlinear Evidence from Vietnam **Authors:** **Nguyen Thi Ngoc Diep, Nguyen Ngoc Thach & Nguyen Thanh Sang**	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**	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**	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**
16:45-17:15	The Impact of Political Connectivity and Ownership Structure on the Financial Performance of Vietnamese Commercial Banks: A Bayesian Regression Approach **Authors:** **Dao Le Kieu Oanh, Le Tan Phat & Hua Hoang Thien**	The Impact of Information Technology Investment on Bank Liquidity: Insights from Vietnam **Authors:** **Pham Thi Hong Nhung & Nam Pham**	When a Domestic Gold Premium Looks Like Tail Risk: Stress Co-Movement Without Robust Early-Warning Content in Vietnam **Authors:** **Tran Gia Huy & Pham Uyen Thu**			

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Tuesday 13th October 2026

Local time in Viet Nam	Main Hall				
8:00–9:00 *Pick up at 8:30*	Registration				
Chair: Prof. Vladik Kreinovich					
9:00–9:45	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?"				
9:45–10:30	Invited speaker: **Prof. Ummu Roslan** "Dynamical systems analysis for economic model with mobility between income groups in Malaysia"				
10:30-11:15	Invited speaker: **Prof. David Trafimow** "A new look at an old equation with surprising implications"				
11:15-12:00	**[Online]** Invited speaker: **Prof. Karl Svozil** "Against a Universal Trading Strategy: No-Arbitrage, No-Free-Lunch, and Adversarial Cantor Diagonalization"				
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: Main Hall	**Room: ECONVN 1**	**Room: ECONVN 2**	**Room: ECONVN 4**	**Room: ECONVN 5**
	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. Poom Kumam**	**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 &**	How to Make an Interval Version of Data Envelopment Analysis (DEA) More Adequate **Authors:** **Vladik Kreinovich, Allen J. Cutcher & Minh-Tho Nguyen**	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**

	Rana Muhammad Zulqarnain				
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**	Uncertainty propagation: how to best deal with p-box uncertainty **Authors:** **Yi Luo,** **Olga Kosheleva,** **Vladik Kreinovich &** **Kittawit Autchariyapanikul**	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**	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 Yen 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 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**	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**	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**	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	Personal Innovativeness and Smart-Locker Adoption Intention in Vietnam The Parallel Mediating Roles of	The Nonlinear Impact of Macroeconomic Factors on Bank Stock Returns in Vietnam: A Panel Econometrics and	English Proficiency and Future Earnings: Perspectives of EMI Students in Higher Education	Graph-Enhanced Machine Learning Framework for Credit Card Fraud Detection

	Vietnamese SMEs in the Digital Era **Author:** **Thao Vu Phuong**	Perceived Convenience and Perceived Reliability **Authors:** **Tran Thi Huong &** **Bui Cong Son**	Interpretable Machine Learning Approach **Author:** **Huu Phuc Truong**	**Authors:** **Tran Tan Phat &** **Le Thi Thuy Nhung**	**Authors:** **Minh Tran,** **Anh Dang,** **Lam Phan &** **Long Truong**
16:45-17:15	The Impact of Competition on the Stability of Vietnamese Joint-stock Commercial Banks: a Bayesian Regression Approach **Authors:** **Nguyen Duy Khanh,** **Hua Hoang Thien &** **Le Tan Phat**	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**	Dynamic Capabilities and Organizational Sustainability Performance: An Integrative Review of Bibliometric Evidence and Systematic Literature Insights **Authors:** **Nguyen Thi Binh Minh &** **Vi Cat Le**	Chaotic Dynamics of Green Dissonance: Post-Crisis Monetary Expansion and the Carbon Constraint **Authors:** **Eric Ngo,** **Phuc Nguyen-Tran,** **Didarul Islam &** **Oluseyi Adeyemi**	Financial development and the shadow economy in Asian countries: A Bayesian approach **Authors**: **Bien Nguyen Hoang,** **Linh Tran Thi Thao,** **Nguyen Pham Thi Minh,** **Nhi Lam Xuan &** **Anh Tu Nguyen**

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Wednesday 14th October 2026

Local time in Viet Nam	Main Hall
8:00–9:00 *Pick up at 8:30* *Palace Saigon*	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	**[Online]** Invited speaker: **Prof. Mark Schaffer** "Short-term predictions for countrylevel energy demand with top-down and bottom-up stacking"
12:00-12:15	**Closing session**
	Lunch at the Main Hall (HUB), 36 Ton That Dam Street, Saigon Ward, Ho Chi Minh City.
16:30	Pick up the invited speakers to Thu Duc Campus. (address: 56 Hoang Dieu 2, Thu Duc Ward, Ho Chi Minh City)
17:30-18:00	Visit Ho Chi Minh University of Banking – Thu Duc Campus
18:00-21:00	Gala Dinner at Thu Duc Campus

The rest of the program is your own "FREE time"!!!

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Note: List of rooms for the parallel sessions.
Main Hall
ECONVN 1: Thesis Defense Room – 2nd Floor
ECONVN 2: Meeting Room – 2nd Floor
ECONVN 3: Library – Saigon ISB – Mezzanine floor, Ham Nghi Campus
ECONVN 4: Room 401 – Ham Nghi Campus
ECONVN 5: Room 402 – Ham Nghi Campus
ECONVN 6: Room 302 – Ham Nghi Campus

Map of destinations

