The Third International Econometric Conference of Vietnam
Monday 13th January 2020

Welcome Day for Invited Speakers in Vung Tau City	
Transportation: BUH bus	
Time schedule	
6.00	Departing from HCMC. Pick-up at hotels
8.30-10.00	Visiting Christ the King (Vung Tau)
10.00-12.00	Visiting the Lighthouse (Vung Tau)
12.00-14.00	Welcome party at Ganh Hao restaurant (Vung tau)
14.00-17.00	Relaxation on the beach
17.00	Coming back to HCMC
18.00	Dinner in Ba Ria City

***** The program may be subject to change*****

The Third International Econometric Conference of Vietnam
Tuesday 14th January 2020

Time	Room: Main Hall		
8.00 - 8.30	Registration		
8.30-9.30	Opening		
9.30-10.15	**Keynote address: Dr. Nguyen Xuan Thanh (Fulbright)**		
	Chair: Prof. Vladik Kreinovich		
10.15-10.45	**Invited address**: Information Quality: the Contribution of Fuzzy Methods **(Prof. Bernadette Bouchon-Meunier)**		
10.45-11.15	**Invited address**: Parameter-Centric Analysis Grossly Exaggerates Certainty **(Prof. William M. Briggs)**		
11.15-11.45	**Invited address**: An Invitation to Quantum Probability Calculus **(Prof. Hung T. Nguyen)**		
12.00 – 13.30	**Lunch**		
Time	**Room: Main Hall**	**Room ECONVN1**	**Room ECONVN2**
Room	**Parallel session A1**	**Parallel session A2**	**Parallel session A3**
Chair	**Chair: Prof. M.E. Shaffer**	**Chair: Prof. Tonghui Wang**	**Chair: Prof. Duan Jin-Chuan**
13.30-14.00	Fixed-Point Results with Game Theory: A Partial Survey Presenter: Premyuda Dechboon, Poom Kumam	Investment Behavior, Financial Constraints and Monetary Policy - Empirical Study on Vietnam Stock Exchange Presenter: Hoang Thi Phuong Anh, Dinh Thi Thu Ha, and Dinh Thi Thu Hien	The Threshold for the Efficient Scale of Vietnamese Commercial Banks: A Study Based on Baysian Model Presenter: Le Ha Diem Chi, Ha Van Dung, and Nguyen Thi Minh Chau
14.00-14.30	Markov Switching Quantile Regression with Unknown Quantile using a Generalized Class of Skewed Distributions: Evidence from the U.S. Technology Stock Market Presenter: Woraphon Yamaka, Pichayakone Rakpho	Assessing the Determinants of Interest Rate Transmission in Vietnam Presenter: Nhan Nguyen, Yen Vu, Nam Nguyen, and Oanh Vu	Determinants of Bank Profitability in Vietnam: An Empirical Lasso Study Presenter: Van Dung Ha, Hai Nam Pham

14.30-15.00	A New Hybrid Iterative Method for Solving Mixed Equilibrium Problem and A Fixed Point Problem for Quasi-Bregman Strictly Pseudocontractive Mappings Presenter: Kanikar Muangchoo, Poom Kumam, Yeol Je Cho, and Sakulbuth Ekvittayaniphon	Impacts of Internal and External Macro Factors on Firm Stock Price in an Expansion Econometric Model - A Case in Vietnam Real Estate Industry Presenter: Dinh Tran Ngoc Huy, Vo Kim Nhan, and Pham Quang Huy	Innovation and Earnings Quality: A Bayesian Analysis of Listed Firms in Vietnam Presenter: Minh Le, Tam Tran, and Thanh Ngo
15.00-15.30	Risk, Return, and Portfolio Optimization for Various Industries Based on Mixed Copula Approach Presenter: Sukrit Thongkairat, Woraphon Yamaka	Factors Influencing on University Reputation in Viet Nam: Model Selection by AIC Presenter: Bui Khoi	The Impact of Auditor Size and Auditor Tenure on Bank Income Smoothing in Developing Countries: Evidence from Vietnam Presenter: Thi Thu Ha Le
15.30-16.00	Copula-based Stochastic Frontier Quantile Model with Unknown Quantile Presenter: Paravee Maneejuk, Woraphon Yamaka	Financial integration in Asia Presenter: An Thi Thuy Duong	Credit Growth Determinants - The Case of Vietnamese Commercial Banks Presenter: Trang Nguyen Thi Thu, Trung Dang Van
16.00-16.30	Macroeconomic Determinants of Trade Openness: Empirical Investigation of Low-, Middle- and High-income Countries Presenter: Wiranya Puntoon, Jirawan Suwannajak, and Woraphon Yamaka	Return Of Bank Stock Prices Under The Effect of Macroeconomic Factors: Approaching by Lasso and Bayesian Analysis Presenter: Bui Thi Thien My, Nguyen Thi Yen	Applying LSTM to Predict Firm Performance with Annual Reports: An Empirical Study from The Vietnam Stock Market Presenter: Long Tran Kim, Tri Le Dinh Buu, Man Ngo Minh, and Vu Duong Nguyen
18.00-21.00	**Business Meeting: Chair: Prof. Hung T. Nguyen (Elisa Floating Restaurant)**		

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ECONVN 2020

The Third International Econometric Conference of Vietnam

Wednesday 15th January 2020

Time	Room: Main Hall		
8.00 – 9.00	Registration		
9.00-9.30	**Keynote address**: Can Epidemiologic Concepts Help Economic Research in Viet Nam? **(Prof. Nguyen Van Tuan)**		
	Chair: Prof. Bernadette Bouchon-Meunier		
9.30-10.15	**Invited address**: How to Make a Decision Based on the Minimum Bayes Factor (MBF): Explanation of the Jeffreys Scale **(Prof. Vladik Kreinovich, Dr. Kittawit Autchariyapanitkul)**		
10.15-10.45	**Invited address**: A Theory-based Lasso for Time-Series Data **(Prof. Mark E. Schaffer)**		
10.45-11.15	**Invited address**: Variable Selection with Big Data Based on Zero Norm and via Sequential Monte Carlo **(Prof. Duan Jin-Chuan)**		
11.15-11.45	**Invited address**: A QP Framework: A Contextual Representation of Agents' Preferences in Investment Choice **(Prof. Polina Khrennikova, Emmanuel Haven)**		
12.00 – 13.30	**Lunch**		
Time	**Room: Main Hall**	**Room ECONVN1**	**Room ECONVN2**
Room	**Parallel session B1**	**Parallel session B2**	**Parallel session B3**
Chair	**Chair: Prof. Poom Kumam**	**Chair: Prof. William Briggs**	**Chair: Prof. Vladik Kreinovich**
13.30-14.00	An Extragradient Algorithm for Strongly Pseudomonotone Equilibrium Problems on Hadamard Manifolds with An Application Presenter: Konrawut Khammahawong, Poom Kumam, Wachirapong Jirakitpuwapat, Jen-Chih Yao, and Ching-Feng Wen	Does Capital Affect Bank Risk in Vietnam: A Bayesian Approach Presenter: Ha Van Dung, Nguyen Tran Xuan Linh, Nguyen Manh Hung, and Ta Thu Hong Nhung	Non-Interest Income and Competition: The Case of Vietnamese Commercial Banks Presenter: Thach Nguyen Ngoc, Diep Nguyen Thi Ngoc, and Hung Doan Viet
14.00-14.30	Herding Behavior Existence in MSCI Far East Ex Japan Index: A Markov Switching Approach Presenter: Woraphon Yamaka, Rungrapee Phadkantha, and Paravee Maneejuk	Ownership Structure and Firm Performance: Emperical Study in Vietnamese Stock Exchange Presenter: Tran Thi Kim Oanh, Dinh Thi Thu Hien, Hoang Thi Phuong Anh, and Dinh Thi Thu Ha	Reconsidering Hofstedes Cultural Dimensions: A Different View on South and Southeast Asian Countries Presenter: Nguyen Ngoc Thach, Tran Hoang Ngan, Nguyen Tran Xuan Linh, and Ong Van Nam,

14.30-15.00	Support Vector Machine-based GARCH-type Models: Evidence from ASEAN-5 Stock Markets Presenter: Woraphon Yamaka, Wilawan Srichaikul, and Paravee Maneejuk	The Effect of Governance Characteristics on Firm Performance: Evidence from Vietnam Presenter: Anh D. Pham, Anh T. P. Hoang, and Minh T. H. Le	Applying Lasso Linear Regression Model in Forecasting Ho Chi Minh City's Public Investment Presenter: Thach Nguyen, Anh Le
15.00-15.30	Measuring Dependence in China-United States Trade War: A Dynamic Copula Approach for BRICV and US Stock Markets Presenter: Worrawat Saijai, Woraphon Yamaka, and Paravee Maneejuk	Impact of Outreach on Operational Self-sufficiency and Profit of Microfinance Institutions in Vietnam Presenter: Thu Thuy Dang, Huong Quynh Vu	Performance of Microfinance Institutions in Vietnam Presenter: Nguyen Ngoc Tan, Le Hoang Anh
15.30-16.00	Forecasting Volatility of Oil prices via Google Trend: LASSO Approach Presenter: Payap Tarkhamtham, Woraphon Yamaka, and Paravee Maneejuk	New Distance and Similarity Measures for Pythagorean Fuzzy Sets and Their Applications in Pattern Recognition Presenter: Muhammad Jabir Khan, Poom Kumam, Aamir Sohail, and Wiyada Kumam	How Values Influence Economic Progress? An Evidence from South And Southeast Asian Countries Presenter: Thach Nguyen
16.00-16.30	A New Modified Extragradient Method for A Class Of Equilibrium Problems in Hilbert Spaces Presenter: Habib Ur Rehman, Poom Kumam, Wachirapong Jirakitpuwapat, and Muhammad Jabir Khan	Financial Performance and Organizational Downsizing: Evidence from SMEs in Vietnam Presenter: Dung Ha, Thi Hoang Yen Nguyen	Recovering from the Recession: A Bayesian Change-Point Analysis Presenter: Thach Nguyen
19.00-21.00	**Gala Dinner with Guitar-GO**		

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ECONVN 2020

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Thursday 16th January 2020

Time	Room: Main Hall
8.00-9.00	Registration
	Chair: Prof. William Briggs
9.00-9.30	**Invited address**: Why LASSO, EN, and CLOT: Invariance-Based Explanation **(Prof. Vladik Kreinovich)**
9.30-10.15	**Invited address**: Composition of Quantum Operations and Their Fixed Points **(Prof. Poom Kumam)**
10.15-10.45	**Invited address**: Extending the A Priori Procedure (APP) to Address Correlation Coefficients **(Prof. Tonghui Wang)**
10.45-11.15	**Invited address**: Three Approaches to the Comparison of Random Variables **(Prof. Bernard De Baets)**
11.15-11.45	**Invited address**: Variable Selection and Estimation in Kink Regression Model **(Prof. Woraphon Yamaka)**
12.00	**Closing Session: Chair: Prof. Vladik Kreinovich**

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