PROGRAM

The Fourth International Econometric Conference of Vietnam – ECONVN2021

Monday 11th January 2021

Local time in Hanoi, Vietnam	**Room: Main Hall**		
8.00 – 9.00	Registration		
9.00-10.00	Opening		
	Chair: Prof. Nguyen Thi Canh **Link Zoom:** https://us05web.zoom.us/j/88598676538?pwd=ZVFmSlgrT1BHWXZHaHFocFM2elliUT09 **ID:** **885 9867 6538** **Password:** **GNXXL3**		
10.00-10.45	**Invited address**: On Random Sets for Inference in Statistics and Econometrics **(Prof. Hung T. Nguyen)**		
10.45-11.30	**Invited address**: Effciency Effects in a Copula based Stochastic Frontier Model **(Prof. Woraphon Yamaka)**		
11.30-12.15	**Invited address**: Practical Steps to Improve Specification Testing (Prof. Austin Nichols & **Prof. Mark E. Schaffer)**		
12.15 – 14.00	**Lunch**		
Local time in Hanoi, Vietnam	**Room: Main Hall**	**Room ECONVN1**	**Room ECONVN2**
Room	**Parallel session A1** **Link Zoom:** https://us05web.zoom.us/j/88598676538?pwd=ZVFmSlgrT1BHWXZHaHFocFM2elliUT09 **ID:** **885 9867 6538** **Password:** **GNXXL3**	**Parallel session A2** **Link Zoom:** https://us05web.zoom.us/j/88457291890?pwd=QzFWVWQxR0t4NTdab3p3S0UzOVZYQT09 **ID:** **884 5729 1890** **Password:** **FAU4hx**	**Parallel session A3** **Link Zoom:** https://us05web.zoom.us/j/82930207032?pwd=N2pITDhXWkc4S0g1cCtGZDdtRm5LZz09 **ID:** **829 3020 7032** **Password:** **6Eb9uF**
Chair	**Chair: Prof. Nguyen Minh Ha**	**Chair: Dr. Vo Tri Thanh**	**Chair: Dr. Pham Hoang Uyen**

14.00-14.30	Contagion Effects Among Stock Markets, Treasury Bill, Petroleum, Gold, and Cryptocurrency during the COVID-19 Pandemic: A Dynamic Conditional Correlation Approach Presenter: Worrawat Saijai, Woraphon Yamaka, Paravee Maneejuk [40]	The ARIMA model – Vietnam's GDP Forecasting Method Presenter: Thi Thuy Hang Le, Xuan Dung Nguyen [10]	Basel III's Impacts on Banks' Profitability via Lasso Regression Presenter: Anh Le Ngoc Quynh, Xuan Pham Thi Thanh [18]
14.30-15.00	The Impact of Oil Shock On Exchange Rates in BRICS Countries: A Markov Switching Model Presenter: Jirawan Suwannajak, Woraphon Yamaka, Songsak Sriboonchitta [31]	Determinants of Bank Liquidity: Evidence from Vietnam Presenter: Pham Hai Nam, Pham Thi Hong Nhung [13]	Multimarket Contact: Board Characteristics and Bank Stability in Vietnam Presenter: Anh Le Ngoc Quynh, Xuan Pham Thi Thanh [19]
15.00-15.30	A Full Convex Combination Method for Linear Regression with Interval Data Presenter: Somsak Chanaim, Wilawan Srichaikul [36]	Liquidity Management and Stock Price Reactions in An Economic Crisis Presenter: Linh Nguyen [14]	Lasso Regression and Its Application in Forecasting Macro Economic Indicators: A Study on Vietnam's Exports Presenter: Uyen Pham, Uyen Vo, Hoa Le, Trung Trinh [47]
15.30-16.00	Application of Machine Learning Concept to Tourism Demand Forecast Presenter: Nachatpong Kaewsompong, Sukrit Thongkairat,Paravee Maneejuk [30]	Profitability of Momentum Strategies: Empirical Evidence from Vietnam Presenter: Yen T. Nguyen, Manh D. Hoang [51]	Operational Performance of Microfinance Institutions: The Case of India and Vietnam Presenter: Thu Thuy Dang, Tran Xuan Linh Nguyen, Nguyen Trung Hau [25]
16.00-16.30	Developed and Emerging Stock Markets Volatility during The Global Pandemic of Coronavirus Disease 2019 (COVID-19): Dynamic Correlation Approach Presenter: Pichayakone Rakpho, Woraphon Yamaka, Terdthiti Chitkasame [34]	Market Behavior on the Digital Platform Presenter: Truong Trinh, Phan Long [35]	Applying The PLS-SEM Model for The Loyalty of Domestic Travelers Presenter: Bui Huy Khoi, Ngo Van Tuan, Pham Thi Ha An [28]
16.30-17.00	Bankruptcy Prediction: Evidence from Vietnam Presenter: Thi Thuy Duong Truong, Hai Trung Le [27]	The Impact of Credit On Economic Growth in Vietnam: A Comparison of Traditional Methods and The Bayes Method Presenter: Loc Nguyen Hoang Vinh, Van Hoan Dinh [20]	Empirical Research on The Impact of Brand Awareness on Brand Loyalty: The Mediating Role of Brand Image Presenter: Tri Cuong Dam, Huy Khoi Bui [32]
18.00	Gala dinner		

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The Fourth International Econometric Conference of Vietnam
Tuesday 12th January 2021

Local time in Hanoi, Vietnam	Room: Main Hall	Room ECONVN1	
8.00 – 8.15		Registration	
		Chair: Dr. Tran Anh Tuan **Link Zoom:** https://us05web.zoom.us/j/88457291890?pwd=QzFWVWQxR0t4NTdab3p3S0UzOVZYQT09 **ID: 884 5729 1890** **Password: FAU4hx**	
8.15-9.00		**Invited address**: How the Proportion of People Who Agree to Perform a Task Depends on the Stimulus: A Theoretical Explanation of the Empirical Formula (Prof. Laxman Bokati, **Vladik Kreinovich**, Doan Thanh Ha**)**	
9.00-9.45		**Invited address**: How to Explain the Anchoring Formula in Behavioral Economics **(Prof.** Laxman Bokati, **Vladik Kreinovich**, Chon Van Le**)**	
9.45-10.30		**Invited address**: Luders Rule and Conditional Probability for Commuting Events **(Prof. John Harding, Hung T Nguyen)**	
10.30-11.15		**Invited address**: A Different Kind of Effect Size Based on Samples from Two Populations with Delta Log-Skew-Normal Distributions **(Prof.** Ziyuan Wang, **Tonghui Wang**, David Trafimow, and Zhaohui Xu**)**	
11.15-12.00		**Invited address**: Why LASSO, Ridge Regression, and EN: Explanation Based on Soft Computing **(Prof.** Woraphon Yamaka, Hamza Alkhatib, Ingo Neumann, **Vladik Kreinovich)**	
12.00 – 14.00	**Lunch**		
Local time in Hanoi, Vietnam	**Room: Main Hall**	**Room ECONVN1**	**Room ECONVN2**
Room	**Parallel session A1** **Link Zoom:** https://us05web.zoom.us/j/88598676538?pwd=ZVFmSlgrT1BHWXZHaHFocFM2elliUT09 **ID: 885 9867 6538**	**Parallel session A2** **Link Zoom:** https://us05web.zoom.us/j/88457291890?pwd=QzFWVWQxR0t4NTdab3p3S0UzOVZYQT09 **ID: 884 5729 1890**	**Parallel session A3** **Link Zoom:** https://us05web.zoom.us/j/82930207032?pwd=N2pITDhXWkc4S0g1cCtGZDdtRm5LZz09 **ID: 829 3020 7032**

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Chair	**Chair: Assoc. Prof. Nguyen Thanh Hien**	**Chair: Assoc. Prof. Nguyen Duc Trung**	**Chair: Dr. Le Van Chon**
14.00-14.30	Macroeconomic Forecasting Based on LSTM-Conditioned Normalizing Flows Presenter: Hien T. Nguyen, Duc Trung Nguyen, Nguyen Ngoc Thach, Hai M Nguyen, Nguyen Ngoc Tan, Hung M V Nguyen, Hoang N Truong, Nguyen Tran Xuan Linh [52]	Impact of Financial Development on International Trade in ASEAN-6 Countries: A Bayesian Approach Presenter: Thach Nguyen Ngoc, Kieu Vo Thi Thuy, An Duong Thi Thuy [12]	A Comment on Hansen's Risk of James-Stein and Lasso Shrinkage Presenter: Chon Le [33]
14.30-15.00	Neural network models for inflation forecasting: A revisit Presenter: Thị Thanh Xuân Phạm, Đức Quang Tú Lê, Nguyễn Tiến Nhật [11]	The Determinants of Non-Interest Income of Banks With Dominant State Capital In Vietnam Presenter: Thach Nguyen Ngoc, Diep Nguyen Thi Ngoc, Hung Doan Viet [17]	An Empirical Study on Causal Relationship between Real Effective Exchange Rate and Foreign Portfolio Investment in Vietnam Presenter: Nguyen Thi Kim Lien [39]
15.00-15.30	Forecasts of GDP Growth and Inflation under The Influence of The Covid-19 Pandemic: The Case of Vietnam Presenter: Nhat Nguyen, Thanh Xuan Pham, Thi Canh Nguyen [37]	Economic Growth in EAGLE Emerging Economies: Exogenous or Endogenous? Presenter: Thach Nguyen Ngoc, Tran Tuan Anh, Linh Nguyen Tran Xuan, Huynh Thi Tuyet Ngan [21]	The Impact of Public Expenditure on Economic Growth of Provinces and Cities in The Southern Key Economic Zone of Vietnam: Bayesian Approach Presenter: Tran Thi Kim Oanh, Pham Thanh Truyen, Nguyen Xuan Bao Chau, Nguyen Van Diep [23]
15.30-16.00	Quantile Forecast and Combination Using High-Frequency Data Presenter: Ha Tran Manh, Ngoc Mai Tran [15]	Monetary Policy, Macroprudential Policy and Bank Risk: Evidence from Eagel Group Presenter: Linh Nguyen Tran Xuan, Thach Nguyen Ngoc, Tan Nguyen Ngoc [22]	The Spillovers from Us Monetary Policy to Asian Economies Presenter: Oanh Tran Thi Kim, Nga Tran Thi Thanh, Uyen Vu Bao Tu [41]
16.00-16.30	COVID-19 and Vietnam Stock Market: What Is Going on? Presenter: Ha Tran Manh, Ngoc Mai Tran [44]	Impact of Monetary and Macroprudential Regulation on Bank Stability: A Bayesian Mixed-Effects Analysis Presenter: Thach Nguyen Ngoc, Trung Nguyen Duc, Quynh Nguyen Thi Nhu [24]	The Accommodation Services Booking Intention through The Mobile Applications of Generation Y: An Empirical Evidence Based On Tam2 Model Presenter: Khoa Bui Thanh , Nguyen Minh Ha, Bui Hoang Ngoc [46]
16.30-17.00	The Impact of Digital Transformation on The Economic Growth of The Countries of The World Presenter: Tan Nguyen, Ngan Huynh, Hai Nguyen, Anh Le [53]	Determinants of Bank Stability: Evidence from Vietnam. A Bayesian Approach Presenter: Trung Nguyen Duc, Quynh Nguyen Thi Nhu, Luan Le Dinh [49]	Determinants of Variation in Human Development Index Before and After the Financial Crisis: A Bayesian Analysis for Panel Data Model Presenter: Thi Thuy Kieu Vo, Thong Tien Le [48]

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ECONVN 2021

The Fourth International Econometric Conference of Vietnam
Wednesday 13th January 2021

Local time in Hanoi, Vietnam	Room: Main Hall		
8.00 – 8.15	Registration		
	Chair: Prof. Vo Xuan Vinh **Link Zoom:** https://us05web.zoom.us/j/88598676538?pwd=ZVFmSlgrT1BHWXZHaHFocFM2elliUT09 **ID: 885 9867 6538** **Password: GNXXL3**		
8.15-9.00	**Invited address**: Models Only Say What They're Told To Say **(Prof. William M. Briggs)**		
9.00-9.45	**Invited address**: Commonsense Explanations of Sparsity, Zipf Law, and Nash's Bargaining Solution **(Prof.** Olga Kosheleva, **Vladik Kreinovich**, Kittawit Autchariyapanitkul**)**		
9.45-10.30	**Invited address** Why Most Empirical Distributions Are Few-Modal **(Prof.** Julio Urenda, Olga Kosheleva, **Vladik Kreinovich)**		
10.30-11.15	**Invited address**: Turning Points of CO2 Emissions for G20 Economies (Prof. Kejia Yan, **Rakesh Gupta)**		
11.15-12.00	**Invited address**: On Solving Image Deblurring Problem via Nash Equilibrium (Prof. Wachirapong Jirakitpuwapat, **Poom Kumam**, Nuttapol Pakkaranang**)**		
12.00	**Closing Session**		

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