PROGRAM

The Fifth Econometric Conference of Vietnam – ECONVN2022

Monday 10th January 2022

Local time in Vietnam	Room: Main Hall		
8.00 – 9.00am	Registration		
9.00-10.00	Opening		
	Chair: Prof. Vladik Kreinovich **Zoom Link:** https://us02web.zoom.us/j/89501740682?pwd=dDgwN00weUNYVlh1MUFkRkhsTlE0UT09 **ID: 895 0174 0682** **Passcode: econvn1**		
10.00-10.45	**Invited address**: Time Series Forecasting Using a Markov Switching Vector Autoregressive Model with Stochastic Search Variable Selection Method **(Prof. Katsuhiro Sugita)**		
10.45-11.30	**Invited address**: On the Skill of Influential Predictions **(Prof. William Briggs)**		
11.30-12.15	**Invited address**: What Wrong with How We Teach Estimation and Inference in Economics? **(Prof. Mark E. Schaffer)**		
12.15 – 14.00			
Local time in Vietnam	**Room: Main Hall**	**Room ECONVN1**	**Room ECONVN2**
Room	**Parallel session A1** **Zoom Link:** https://us02web.zoom.us/j/89501740682?pwd=dDgwN00weUNYVlh1MUFkRkhsTlE0UT09 **ID: 895 0174 0682** **Passcode: econvn1**	**Parallel session A2** **Zoom Link:** https://us02web.zoom.us/j/88391111078?pwd=dmVtL2U3bmlnMThTZmFFb01VV0lNUT09 **ID: 883 9111 1078** **Passcode: econvn2**	**Parallel session A3** **Zoom Link:** https://us02web.zoom.us/j/88346978638?pwd=aE1FVE9GdkZKalcyVThJYzhGbkRJUT09 **ID: 883 4697 8638** **Passcode: econvn3**
Chair	**Chair: Prof. Mark E. Schaffer**	**Chair: Prof. Katsuhiro Sugita**	**Chair: Prof. Thomas Augustin**
13.30-14.00	Predicting The Relationship between Influencer Marketing and Purchase Intention: A PLS-SEM Approach. Presenter: Cuong Nguyen, Tien Nguyen and Vinh Luu [22]	Factors Affecting the Downsizing of Small and Medium Enterprises in Vietnam Presenter: Thach Nguyen Ngoc and Diep Nguyen Thi Ngoc [10]	A Cointegration Analysis of Vietnamese Bond Yields Presenter: Thanh Ha Nguyen and Huy Tung Bui [31]

14.00-14.30	MEM or/and Logarma: Which Model for Realized Volatility? Presenter: Stanislav Anatolyev [3]	Does Internal Control Affect Bank Profitability in Vietnam? A Bayesian Approach Presenter: Hai Nam Pham, Ngoc Thach Nguyen, Van Tuan Ngo, Minh Nhat Nguyen And Thi Hong Nhung Pham [1]	BIC Algorithm for WOM in Fast Food: Case in Ho Chi Minh City, Vietnam Presenter: Nguyen Ngan, Bui Huy Khoi and Ngo Van Tuan [7]
14.30-15.00	Predicting (Economic) Trends: Why Signature Method in Machine Learning Presenter: Vladik Kreinovich and Chon Le [19]	What Affects the Capital Adequacy Ratio? A Clear Look at Vietnamese Commercial Banks Presenter: Hai Nam Pham, Ngoc Tan Nguyen, Ngoc Thach Nguyen, Thi Tuyet Ngan Huynh And Minh Nhat Nguyen [6]	Intention to Buy Organic Food to Keep Healthy by BIC Algorithm Presenter: Bui Khoi and Ngo Van Tuan [35]
15.00-15.30	Distributions on an Interval as a Scale-Invariant Combination of Scale-Invariant Functions: Theoretical Explanation of Empirical Marchenko-Pastur-Type Distributions Presenter: Vladik Kreinovich, Kevin Alvarez and Chon Le [20]	Bayesian Model Averaging Method to Intentions Using Online Food Delivery Apps Presenter: Cuong Dam Tri [9]	Imf – Measured Stock Market Development and Firms' Use of Debt: Evidence from Developing Countries Presenter: Bich Loc Tram, Van Thuan Nguyen, Van Tuan Ngo And Thanh Liem Nguyen [28]
15.30-16.00	How to Find the Dependence Based on Measurements with Unknown Accuracy: Towards a Theoretical Justification for Midpoint and Convex-Combination Interval Techniques and Their Generalizations Presenter: Somsak Chanaim and Vladik Kreinovich [21]	Crime and the Shadow Economy: Evidence from BRICS countries Presenter: Nguyen Ngoc Thach, Duong Tien Ha My, Pham Xuan Thu and Nguyen Van Diep [4]	Impact of Financial Institutions Development on Capital Structure of Listed Firms in ASEAN Developing Countries Presenter: Bich Loc Tram, Van Thuan Nguyen, Van Tuan Ngo And Thanh Liem Nguyen [38]
16.00-16.30	How the Exchange Rate Reacts to Google Trends During the COVID-19 Pandemic Using Markov Switching Regression Model Presenter: Chaiwat Klinlampu, Pichayakone Rakpho, Supareuk Tarapituxwong and Woraphon Yamaka [36]	A Bayesian Analysis of Tourism on Shadow Economy in ASEAN Countries Presenter: Duong Tien Ha My, Le Cat Vi, Nguyen Ngoc Thach and Nguyen Van Diep [14]	Impact of Financial Leverage on Investment Decision: Case of Enterprises Listed on HOSE Presenter: Quynh Nguyen Thi Nhu And Thach Nguyen Ngoc [5]
16.30-17.00	The Nonlinear Connectedness among Cryptocurrencies using Markov-Switching VAR Model Presenter: Namchok Chimprang, Rungrapee Phadkantha and Woraphon Yamaka [39]	How Credit Growth and Political Connection Affect Net Interest Margin of Commercial Bank in Vietnam: A Bayesian Approach Presenter: Uong Dang Khoa, Phan Thi Thanh Phuong, Nguyen Ngoc Thach and Nguyen Van Diep [41]	The Determinants of Financial Inclusion in Asia – A Bayesian Approach Presenter: Trung Nguyen Duc and Quynh Nguyen Thi Nhu [27]

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The Fifth Econometric Conference of Vietnam – ECONVN2022
Tuesday 11th January 2022

Local time in Vietnam	Room: Main Hall		
8.15 – 8.30	Registration		
	Chair: Prof. Hung T. Nguyen **Zoom Link:** https://us02web.zoom.us/j/89501740682?pwd=dDgwN00weUNYVlh1MUFkRkhsTlE0UT09 **ID: 895 0174 0682** **Passcode: econvn1**		
8.30-9.15	**Invited address**: Logical Aspects of Quantum Structure **(Prof. John Harding)**		
9.15-10.00	**Invited address**: Correcting Interval-Valued Expert Estimates: Empirical formulas explained **(Prof. Vladik Kreinovich)**		
10.00-10.45	**Invited address**: Comparison of Entropy Measures in Panel Quantile Regression and Applications to Economic Growth Analysis **(Prof. Woraphon Yamaka)**		
10.45-11.30	**Invited address**: Using Carbon Tax to Reach the US's 2050 Ndcs Goals - A CGE Model Of Firms, Government and Households (**Prof. Rakesh Gupta**)		
11.30-12.15	**Invited address**: Introduction to Rare-Event Prediction Models for Inferential Statisticians: A Hands-On Application in the Prediction of Breakthrough Patents **(Prof. Daniel S. Hain)**		
12.15 – 14.00			
Local time in Vietnam	**Room: Main Hall**	**Room ECONVN1**	**Room ECONVN2**
Room	**Parallel session A1** **Zoom Link:** https://us02web.zoom.us/j/89501740682?pwd=dDgwN00weUNYVlh1MUFkRkhsTlE0UT09 **ID: 895 0174 0682** **Passcode: econvn1**	**Parallel session A2** **Zoom Link:** https://us02web.zoom.us/j/88391111078?pwd=dmVtL2U3bmlnMThTZmFFb01VV0lNUT09 **ID: 883 9111 1078** **Passcode: econvn2**	**Parallel session A3** **Zoom Link:** https://us02web.zoom.us/j/88346978638?pwd=aE1FVE9GdkZKalcyVThJYzhGbkRJUT09 **ID: 883 4697 8638** **Passcode: econvn3**
Chair	**Chair: Prof. Poom Kumam**	**Chair: Prof. William Briggs**	**Chair: Dr. Le Van Chon**

13.30-14.00	Factors Influencing the Financial Development– A Mega Data Analysis Presenter: Van Dung Ha, Thi Hoang Yen Nguyen And Van Chien Nguyen [12]	Hyperparameter Tuning with Different Objective Functions in Financial Market Modelling Presenter: Minh Tran, Duc Pham Hi and Marc Bui [42]	Incentives for R&D in Northern Italy Revisited Presenter: Chon Le [59]
14.00-14.30	The Role of Liability in Managing Financial Performance: The Investigation in the Vietnamese Smes Context Presenter: Truong Thanh Nhan Dang, Van Dung Ha And Van Tung Nguyen [13]	Shadow Economy, Corruption, and Economic Growth: A Bayesian Analysis Presenter: My-Linh Nguyen Thi, Thuong Nguyen Thi, Toan Bui Ngoc, Tung Thai Duy and Hung Tuan Nguyen [44]	Credit Rating Models for Firms in Vietnam Using Artificial Neural Networks (ANN) Presenter: Quoc Hai Pham, Diep Ho and Sarod Khandaker [55]
14.30-15.00	The Presence of Market Discipline: Evidence from Commercial Banking Sector Presenter: Anh Le Ngoc Quynh and Xuan Pham Thi Thanh [8]	How Do Macroprudential Policy and Institutions Matter for Financial Stability? New Evidence from Eagles Presenter: Linh Nguyen Tran Xuan, Thach Nguyen Ngoc and Duc Vu Tien [32]	COVID-19, Stimulus, Vaccination and Stock Market Performance Presenter: Linh Nguyen [25]
15.00-15.30	Implications for Bank Functions in Terms of Regulatory Quality and Economic Freedom: The Bayesian Approach Presenter: Anh Le Ngoc Quynh and Xuan Pham Thi Thanh, Le Thi Phuong Thanh [17]	The Effect of Exchange Rate Volatility on FDI Inflows: A Bayesian Random-Effect Panel Data Model Presenter: Tien Le Thong, Duc Nguyen Chi and Kieu Vo Thi Thuy [24]	The Financing Decisions – A Case of Firms in Vietnam Presenter: Linh Nguyen [30]
15.30-16.00	Determinants of Bank Profitability in Vietnam Presenter: Thanh Bui Dan and Thach Nguyen Ngoc [26]	The Impact of Foreign Direct Investment on Financial Development: A Bayesian Approach Presenter: Kieu Vo Thi Thuy, Tien Le Thong and Thach Nguyen Ngoc [50]	Impact of Microfinance Institutions' Lending Interest Rate on Financial Performance in Vietnam: A Bayesian Approach Presenter: Thuy T. Dang, Hau Trung Nguyen and Ngoc Diem Tran [11]
16.00-16.30	Factors Affecting Cash Dividend Policy of Food Industry Businesses in Vietnam Presenter: Thanh Bui Dan, Ha Doan Thanh and Ngoc Nguyen Hong [29]	The Impact of Factors on Labor Productivity of Small and Medium-Sized Enterprises (Smes): A Case Study in the Trade and Service Sector in Vietnam Presenter: Huong Thi Thanh Tran [2]	Fraud Identification of Financial Statements by Machine Learning Technology: Case of Listed Companies in Vietnam Presenter: Phong Nguyen, Thanh Ngo Phu and Tam Phan Huy [15]
16.30-17.00	Factors Influencing the Financial Distress Probability of Vietnam Enterprises Presenter: Nguyen Duc Trung, Bui Dan Thanh, Bui Ngoc Mai Phuong and Le Thi Lan [34]	Financial Risks in the Construction Enterprises: A Comparison between Frequency Regression and Bayesian Econometric Presenter: Thi Hong Le Hoang, Thuy Duong Phan and Thi Huyen Do [16]	A Markov Chain Model for Predicting Brand Switching Behavior Toward Online Food Delivery Services Presenter: Hai Dung Dinh, Minh Quang Nguyen and Huu Chi Bui [54]

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ECONVN 2022

The Fifth Econometric Conference of Vietnam – ECONVN2022
Wednesday 12th January 2022

Local time in Vietnam	Room: Main Hall		
8.15 – 8.30	Registration		
	Chair: Prof. Woraphon Yamaka **Zoom Link:** https://us02web.zoom.us/j/89501740682?pwd=dDgwN00weUNYVlh1MUFkRkhsTlE0UT09 **ID: 895 0174 0682** **Passcode: econvn1**		
8.30-9.15	**Invited address**: Estimating the Correlation Coefficient in a Multivariate Skew Normal Population Using the a Priori Procedure (APP) **(Prof. Tonghui Wang)**		
9.15-10.00	**Invited address**: A Panorama of Advances in Econometric Analysis **(Prof. Hung T. Nguyen)**		
10.00-10.45	**Invited address** An Alternative Extra Gradient Method for a Vector Quasi-Equilibrium Problem to a Vector Generalized Nash Equilibrium Problem **(Prof. Poom Kumam)**		
10.45-11.30	**Invited address**: New Paradigm of Economic Thinking under Uncertainty **(Prof. Polina Khrennikova)**		
11.30-12.15	**Invited address**: Toward Set-Valued Analysis of Big Data Uncertainty in Econometric Models **(Prof. Thomas Augustin)**		
12.15–14.00			
Local time in Vietnam	**Room: Main Hall**		
Room	**Parallel session A1** **Zoom Link:** https://us02web.zoom.us/j/89501740682?pwd=dDgwN00weUNYVlh1MUFkRkhsTlE0UT09 **ID: 895 0174 0682** **Passcode: econvn1**		
Chair	**Chair: Dr. Pham Thi Thanh Xuan**		

14.00-14.30	Fintech Credit, Digital Payments, and Income Inequality: Ridge and Bayesian Ridge Approach Presenter: Thi Thanh Xuan Pham, Duc Trung Nguyen [33]		
14.30-15.00	Research between the Value of Fixed Assets and Financial Light in Vietnam Businesses Presenter: Nguyen Thi Duc Loan Nguyen and Than Quang Huy Than [61]		
15.00-15.30	Factors Affecting Price Coefficients vs. Income of Non-Financial Company Listed on the Stock Exchange of Vietnam Presenter: Nguyen Thi Duc Loan Nguyen and Than Quang Huy Than [62]		
15.30-16.00	Cash-Flow Volatility and Capital Structure Decisions Presenter: Thi Van Trang Do and Thuy Duong Phan [37]		
16.00	**Closing Session: Prof. Hung T. Nguyen**		

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