ECONVN 2023

PROGRAM

The Sixth Econometric Conference of Vietnam – ECONVN2023

Monday 9th January 2023

Local time in Vietnam	Room: Main Hall		
8.00 – 9.00am	Registration		
9.00-10.00	Opening		
	Chair: Prof. Hung T Nguyen **Zoom Link 1:** **https://zoom.us/j/7143925119?pwd=MDNHVTFEcFRnaDl1TG5Dbkp2VENBQT09** **ID: 7143925119** **Passcode: @HUB#@**		
10.00-10.45	**Invited address**: From multivariate quantile to copulas and statistical depth and back (In-person) **(Prof. Marc Hallin)**		
10.45-11.30	**Invited address**: Stacking regression for dependent data (In-person) **(Prof. Mark E. Schaffer)**		
11.30-12.15	**Invited address**: Unequal dimensional optimal transport and economic applications (Zoom) **(Prof. Brendan Pass)**		
12.15-13.00	**Invited address**: Decision making under model misspecification **Prof. M. Marinacci** (On Zoom)		
12.15 – 14.00	**Lunch**		
Local time in Vietnam	**Room: Main Hall**	**Room ECONVN1**	**Room ECONVN2**
Room	**Parallel session A1**	**Parallel session A2**	**Parallel session A3**
Chair	**Chair: Prof. Mark E. Schaffer** **Zoom Link 1:** **https://zoom.us/j/7143925119?pwd=MDNHVTFEcFRnaDl1TG5Dbkp2VENBQT09** **ID: 7143925119** **Passcode: @HUB#@**	**Chair: Prof. Vladik Kreinovich** **Zoom Link 2:** **https://zoom.us/j/8035508910?pwd=ek5KVUkxYTJrZ1RPU1E3bHhXRTFMZz09** **ID: 8035508910** **Passcode: @HUB#@**	**Chair: Prof. William Briggs** **Zoom Link 3:** **https://zoom.us/j/5249928409?pwd=bE1pR3FySFRiRjBuYUZhbysvTldRQT09** **ID: 5249928409** **Passcode: @HUB#@**

13.30-14.00	The Presence of Child and Spouse in the Household and Labor Market Opportunities of Male and Female Workers in Thailand Presenter: Supanika Leurcharusmee and Anaspree Chaiwan [5060]	**Invited address**: Hawthorne Effect: An Explanation Based on Decision Theory **(Prof. 8990 Sofia Holguin, Vladik Kreinovich and Hoang-Phuong Nguyen)**	Determinants of SMEs capital intensity: the case in Vietnam Presenter: Nhan Truong Thanh Dang, Van Dung Ha and Van Tung Nguyen [1165]
14.00-14.30	Impacts of Global Pandemics, Financial Crises, and Oil Price Shocks on Japanese Stock Market Presenter: Roengchai Tansuchat and Chaiwat Klinlampu [2629]	Determinant of capital adequacy ratio: evidence from commercial banks in Vietnam Presenter: Thi Nhu Quynh Nguyen and Duc Trung Nguyen [1777]	Impact of Managers' Gender Difference on Firms' Liability in Vietnam Presenter: Van Tung Nguyen, Nhan Truong Thanh Dang, Van Dung Ha and Thi Anh Tuyet Le [5813]
14.30-15.00	Impacts of countermeasure program on the Covid-19 pandemic in Asian countries Presenter: Worrawat Saijai and Sukrit Thongkairat [4589]	The War on The Shadow Economy in Southeast Asia: A New Contribution from Inclusion of LGBT People Presenter: Duong Tien Ha My, Nguyen Ngoc Thach, Phan Thi Minh Hue and Nguyen Van Diep [3144]	Labor productivity: does export matter in Vietnamese SMEs? Presenter: Nhan Truong Thanh Dang, Van Dung Ha and Van Tung Nguyen [8254]
15.00-15.30	Contagion Effects among Commodity Markets and Security Markets during the Conflict between Russia and Ukraine: The Dynamic Conditional Correlation Approach Presenter: Sunisa Phaimekha and Worrawat Saijai [6876]	Correlation between Foreign Ownership and Liquidity Risk: Evidence from Vietnam Commercial Banks Presenter: Bui Dan Thanh, Nguyen Ngoc Thach and Le Thi Lan [1097]	Factors Affecting The Financal Leverage of Vietnam Businesses Presenter: Le Thi Anh Tuyet, Dang Nhan Truong Thanh, Nguyen Van Tung and Nguyen Van Dan [8327]
15.30-16.00	Income and Consumption Patterns of Sri Lankan Senior Citizens and Subsequent Impact on Policies and Optimal Transportation Presenter: Shanika Jayathunga and Gnanadarsha Dissanayake [7669]	How Non-Interest Income Matters for Operational Efficiency? A Bayesian Analysis of Vietnam Banks Presenter: Dan Thanh Bui, Doan Thanh Ha and Hong Nhung Thi Pham [5225]	Bayesian Hierarchical Mix-Effects Approach to Impacts of Air Pollution And Economic Growth on Private Health Care Expenditure Presenter: Bui Hoang Ngoc and Nguyen Ngoc Thach [877]
16.00-16.30	Cryptocurrency portfolio management based on usage characteristics criteria applying R-Vine Copula Presenter: Terdthiti Chitkasame, Pichayakone Pakpho and Nachatchapong Kaewsompong [5601]	A Bayesian approach to determinants of capital structure of listed constructure firms in Vietnam Presenter: Trung Duc Nguyen, Thach Ngoc Nguyen, Thanh Dan Bui and Huyen Ngoc Nguyen [6911]	Bayesian Consideration for Analyzing Employee's Motivation: Evidence from Vietnam Presenter: Bui Huy Khoi and Nguyen Ngoc Thach [4025]
16.30-17.00	Consumption Expenditure Comparison Among Vulnerable Households in Thailand Presenter: Supanika Leurcharusmee and Anaspree Chaiwan [260]	Does Debt Affect Profitability of Construction Companies in Vietnam? A Bayesian Approach Presenter: Thanh Bui Dan and Nam Dinh Khanh [7920]	Predicting The Impact of Covid Pandemic on The Relationship among Logistics Activities and Business Perpormance: A PLS-SEM Approach Presenter: Le Thi Phuong Thanh, Le Thi Phuong Thao, Tong Viet Bao Hoang [160]
18.00-21.00	**Business Meeting: Chair: Prof. Hung T. Nguyen (Elisa Floating Restaurant)**		

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The Sixth Econometric Conference of Vietnam – ECONVN2023
Tuesday 10th January 2023

Local time in Vietnam	Room: Main Hall		
9.00	Registration		
	Chair: Prof. Vladik Kreinovich **Zoom Link 1:** **https://zoom.us/j/7143925119?pwd=MDNHVTFEcFRnaDl1TG5Dbkp2VENBQT09** **ID: 7143925119** **Passcode: @HUB#@**		
9.00 - 9.45	**Invited address**: "Extending the A Priori procedure for estimating location parameter under multivariate skew normal setting" (on Zoom) **(Prof. T. Wang)**		
9.45- 10.30	**Invited address**: "The unfulfilled quest for discovering cause from probability" (In-person) **(Prof. William Briggs)**		
10.30- 11.15	**Invited address**: " An Invitation to multivariate quantiles arising from Oprtimal Transport Theory" (In-person) **(Prof. Hung T Nguyen)**		
11.15-12.00	**Invited address**: Fair Bankruptcy Solutions Under Interval Uncertainty **(Prof. 1332 Uyen Pham, Olga Kosheleva and Vladik Kreinovich)**		
12.15 – 14.00	**Lunch**		
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Chair	**Chair: Prof. Vladik Kreinovich** **Zoom Link 1:** **https://zoom.us/j/7143925119?pwd=MDNHVTFEcFRnaDl1TG5Dbkp2VENBQT09** **ID: 7143925119** **Passcode: @HUB#@**	**Chair: Prof. Marc Hallin** **Zoom Link 2:** **https://zoom.us/j/8035508910?pwd=ek5KVUkxYTJrZ1RPU1E3bHhXRTFMZz09** **ID: 8035508910** **Passcode: @HUB#@**	**Chair: Dr. Le Van Chon** **Zoom Link 3:** **https://zoom.us/j/5249928409?pwd=bE1pR3FySFRiRjBuYUZhbysvTldRQT09** **ID: 5249928409** **Passcode: @HUB#@**

13.30-14.00	**Invited address**: Economy-Related Emotional Attitudes Towards Other People: How Can We Explain Them? **(Prof. 8865 Christopher Reyes, Vladik Kreinovich and Chon Le)**	Machine Learning Applications on Box-Office Revenue Forecasting: The Taiwanese Film Market Case Study Presenter: Shih-Hao Lu, Anh Tu Nguyen and Hung-Jen Wang [3376]	The Roles of Grassroots Government and Associations versus Internet Access in Households' Income in Vietnam Presenter: Chon Le and Thuong Vu [810]
14.00-14.30	Forecasting The Exchange Rate for The Thai Baht against The Chinese Yuan by Using A Genetic Algorithm-Based Subset Autoregressive Integrated Moving Average Model Presenter: Tassathorn Poonsin, Vayu Thanomsing, Thanakorn Thunjang and Worrawate Leela-Apiradee [4944]	A Hybrid Model based on ARIMA and Artificial Neural Network to Forecast Consumer Price Index: The Case of Vietnam Tien Nhat Nguyen and Thi Thanh Huyen Le [7894]	How Does Energy Consumption Matter for Economic Growth? A Markov Chain Monte Carlo Simulation Study Presenter: Nguyen Ngoc Thach and Phan Thi Lieu [2891]
14.30-15.00	COVID-19 and Short-Run Survival in the Service Sector: Evidence from the Tourism Economy Presenter: Surapot Baiya, Pithoon Thanabordeekij and Paravee Maneejuk [7299]	Impacts of financial development on Vietnamese commercial banks' lending mechanisms of monetary policy pass-through: S-GMM and Bayesian analysis Presenter: Phuc Nguyen Thanh, Hong Dinh Thi Thu and Tho Tran Ngoc [1540]	Link between Renewable and Non-Renewable Energy Consumption and Co2 Emissions: A Monte-Carlo Simulation Study Presenter: Phan Thi Lieu and Nguyen Ngoc Thach [3055]
15.00-15.30	Tourism Business Adaption to Survive the Coronavirus disease-2019 Pandemic in Thailand Presenter: Supareuk Tarapituxwong, Piangtawan Polard and Namchok Chimprang [7467]	Market share forecast of Vietnam and the world's leading textile and garment exporters - using Bayesian VAR models Presenter: Diep Nguyen Thi Ngoc, Canh Tran Quang and Thach Nguyen Ngoc [3501]	Net Interest Margins of Vietnamese Commercial Banks: What Really Affects? Presenter: Hai Nam Pham and Vo Thi Thuy Kieu [4488]
15.30-16.00	Dynamic linkage between non-renewable energy, renewable energy and economic growth: Heterogeneous panel evidence from high-, middle- and low-income countries Presenter: Woraphon Yamaka and Nuttaphong Kaewtathip [5663]	The Impact of Global Value Chain Integration on Export: Evidence From Vietnam Presenter: Diep Nguyen Thi Ngoc, Canh Tran Quang and Thach Nguyen Ngoc [7436]	Credit Growth: An Investigation of Vietnamese Commercial Banks Presenter: Hai Nam Pham, Ngoc Thach Nguyen, Van Tuan Ngo and Minh Tri Hoang [8868]
16.00-16.30	Robustness of Multi-Criteria Nash Equilibrium Based on Vectorial Rationality Function Presenter: Urairat Deepan, Parin Chaipunya, Poom Kumam [3363]	A Bayesian Binary Logistic Regression Approach in identifying factors affecting the households' use level of financial products/services in Vietnam Presenter: Huong Thi Thanh Tran [6493]	Impacts of Capital Structure on Microfinance Institutions' Risk: Evidence from Low- and Middle-Income Countries Presenter: Thuy Dang Thu, Linh Nguyen Tran Xuan, Hau Trung Nguyen and Hoang Dinh Cong [6425]
16.30-17.00	Structural Stability of Fuzzy Abstract Economies Presenter: Yutthakan Chummongkhon, Parin Chaipunya, and Poom Kumam		
19.00-21.00	**Gala Dinner at 12 Ham Nghi Guest House**		

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ECONVN 2023

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The Sixth Econometric Conference of Vietnam – ECONVN2023
Wednesday 11th January 2023

Local time in Vietnam	Room: Main Hall		
8.15 – 8.30	Registration		
	Chair: Prof. William Briggs **Zoom Link 1:** **https://zoom.us/j/7143925119?pwd=MDNHVTFEcFRnaDl1TG5Dbkp2VENBQT09** **ID: 7143925119** **Passcode: @HUB#@**		
9.00 - 9.45	**Invited address**: Causal inference with optimal transport (On ZOOM) **(Prof. Arthur Charpentier)**		
9.45- 10.30	**Invited address**: "Maximum entropy learning with neural networks" (on Zoom) **(Prof. W. Yamaka)**		
10.30- 11.15	**Invited address**: Understanding the nexus between emerging stock market volatility and gold price shocks **(Prof. Yamaka Woraphon-2661)**		
11.15-12.00	**Invited address**: Why Quantiles Are a Good Description of Volatility in Economics: An Alternative Explanation **(Prof. 7250 Laxman Bokati, Olga Kosheleva, Vladik Kreinovich and Kittawit Autchariyapanitkul)**		
12.00	**Closing Session: Prof. Hung T. Nguyen**		

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