

## PROGRAM

### The Seventh International Econometric and Financial Conference of Vietnam - ECONVN2024

Main theme: *“Partial Identification in Econometrics and Related Topics”*

Tuesday 9<sup>th</sup> January 2024

Local time in Vietnam	Room: Main Hall	Room: ECONVN1	Room: ECONVN2
8.00 – 9.00	Registration ( <i>Please wait at the Room ECONVN2 until the Main Hall is ready for the Opening</i> )	Main Hall Livestream	
9.00 – 10.00	Opening		
10.00 – 11.00	<b>Chair: Prof. Hung T. Nguyen</b>		
10.00 – 10.30	<b>First Keynote: “Climate Change” (Prof. Jean Tirole – 2014 Nobel laureate, economics)</b>		
10.30 – 11.00	<b>Second Keynote: “Morality of Markets” (Prof. Jean Tirole – 2014 Nobel laureate, economics)</b>		
11.00 – 12.00	<b>Chair: Prof. Vladik Kreinovich</b>		
11.00 – 11.30	<b>Invited address: “Dynamic Factor Models: A Genealogy” (Prof. Marc Hallin)</b>		
11.30 – 12.00	<b>Invited address: “Is There a Precursor of Partial Identification?” (Prof. Hung T. Nguyen)</b>		
12.00 – 14.00	<b>Lunch</b>		
Local time in Vietnam	Room: Main Hall	Room: ECONVN1	Room: ECONVN2
	Parallel session A1	Parallel session A2	Parallel session A3
	<b>Chair: Prof. Boualem Djehiche</b> <b>Coordinators: Cao Thi Nhu Quynh &amp; Nguyen Le Phuoc Loc</b>	<b>Chair: Prof. Calla Wiemer</b> <b>Coordinators: Nguyen Minh Hoan &amp; Tran Phuong Thao</b>	<b>Chair: Prof. Arnab Bhattacharjee</b> <b>Coordinators: Pham Nguyen Anh Thu &amp; Nguyen Hien Tri Dung</b>
14.00 – 14.30	<b>Title:</b> Exploring the Dynamic Correlations Between Stock Market Indexes and Exchange Rates: During- and Post-Crisis Insights from USA, Japan, China, England, and Thailand <b>Presenter 1:</b> Worrawat Saijai, Sukrit Thongkairat, and Nachattapong Kaewsompong	<b>Title:</b> Does Renewable Energy Minimize Greenhouse Gas Emissions in Asia? Evidence from the Bayesian Approach <b>Presenter 1:</b> Minh Tho Nguyen and Worrawat Saijai	<b>Title:</b> The Impact of the Economic, Societal, Environmental on Sustainable Trade of A Country <b>Presenter 1:</b> Canh Tran Quang, Diep Nguyen Thi Ngoc, and Thach Nguyen Ngoc
14.30 – 15.00	<b>Title:</b> DEA-RNNs: An Ensemble Approach for Portfolio Selection in the Thailand Stock Market <b>Presenter 2:</b> Mojtaba Safari, Nawapon Nakharutai, Phisanu Chiawkhun, and Parkpoom Phetpradap	<b>Title:</b> The Relationship Between Macroprudential Policy and Financial Spillovers in Southeast Asia in the Last Two Decades <b>Presenter 2:</b> Ngoc Nguyen	<b>Title:</b> National Culture and Shadow Economy in OECD Countries: A Bayesian Approach <b>Presenter 2:</b> Nguyen Ngoc Thach, Phan Thi Minh Hue, Duong Tien Ha My, and Pham Xuan Thu

15.00 – 15.30	<p><b>Title:</b> Efficiency of the ASEAN-5 Stock Markets: A Markov-Switching Model Estimation Using Adjusted Market Inefficiency Magnitude <b>Presenter 3:</b> Wilawan Srichaikul and Somsak Chanaim</p>	<p><b>Title:</b> Foreign Direct Investment and Innovation Activities of Vietnamese Small and Medium Enterprises <b>Presenter 3:</b> Le Kieu Oanh Dao, Thi Thanh Nhan Do, Hong Thu Nguyen, and Tran Xuan Linh Nguyen</p>	<p><b>Title:</b> The Effect of Firm Size on Its Productivity: Evidence from Vietnamese Small and Medium Enterprises <b>Presenter 3:</b> Truong Thanh Nhan Dang, Van Dung Ha, Van Tung Nguyen, and Van Dan Nguyen</p>
15.30 – 16.00	<p><b>Title:</b> Application of Artificial Neural Network in Forecasting Economic Growth in Ho Chi Minh City <b>Presenter 4:</b> Anh Hoang Le and Tuyen Luu Nguyen</p>	<p><b>Title:</b> DCC-GARCH Using Histogram Valued Time Series in Asian Countries <b>Presenter 4:</b> Wilawan Srichaikul, Worrawat Saijai, and Somsak Chanaim</p>	<p><b>Title:</b> Effect of Oil Price on ROA and Z-score of Commercial Banks in Vietnam: A Bayesian Random-Effect Panel Data Model <b>Presenter 4:</b> Loc Tram Bich, Tien Le Thong, and Kieu Vo Thi Thuy</p>
16.00 – 16.30	<p><b>Title:</b> Hybrid ARIMA and Machine Learning Approach for the VND/USD Exchange Rate Prediction in Vietnam: A Comparative Analysis <b>Presenter 5:</b> Anh Tu Nguyen, Dinh Khoa Dau, Cao Thien Nhan Nguyen, and Le Kieu Oanh Dao</p>	<p><b>Title:</b> Globalization, Economic Freedom, and the Shadow Economy in Asean Countries: Insights from Bayesian Modeling <b>Presenter 5:</b> Pham Xuan Thu, Nguyen Ngoc Thach, Nguyen Van Diep, and Nguyen Huynh Mai Tram</p>	<p><b>Title:</b> How Government Support Affect Firm Performance? Evidence from WBES Dataset <b>Presenter 5:</b> Phan Quynh Trang, Nguyen Ngoc Thach, and Nguyen Van Diep</p>
16.30 – 17.00	<p><b>Title:</b> University–Enterprise Linkages: A Bayesian SEM Approach Toward Management Information Systems Major <b>Presenter 6:</b> Nguyen D. Thanh</p>	<p><b>Title:</b> Willingness to Pay for Ready-to-Eat Quinoa Products Among Consumers in Thailand <b>Presenter 6:</b> Chatchai Khiewngamdee, Supreeya Wangsathian, Terdthiti Chitkasame, and Nachattapong Kaewsompong</p>	<p><b>Title:</b> Heterogeneous Impact of Tourism Development, and Economic Growth on Ecological Footprint in Singapore <b>Presenter 6:</b> Bui Hoang Ngoc, Nguyen Huynh Mai Tram, Canh Chi Hoang, Nguyen Ngoc Thach, and Bui Hong Dang</p>
17.00 – 17.05	<b>Certificate of Achievement</b>		
18.30 – 20.30	<b>Business Meeting (for Invited Speakers)</b>		

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## PROGRAM

### The Seventh International Econometric and Financial Conference of Vietnam - ECONVN2024

**Main theme: “Partial Identification in Econometrics and Related Topics”**

**Wednesday 10<sup>th</sup> January 2024**

Local time in Vietnam	Room: Main Hall		
8.00 – 8.30	Registration		
8.30 – 12.15	<b>Chair: Prof. Williams Briggs</b>		
8.30 – 9.15	<b>Invited address:</b> “Models of Firm Dynamics and the Hazart Rate of Exits” <b>(Prof. Arnab Bhattacharjee)</b>		
9.15 – 10.00	<b>Invited address:</b> “How Disagreements in Science and Economic Arise?” <b>(Prof. William Briggs)</b>		
10.00 – 10.45	<b>Invited address:</b> “How to Make Machine Learning Financial Recommendations More Fair?” <b>(Prof. Vladik Kreinovich)</b>		
10.45 – 11.30	<b>Invited address:</b> “Application of Neural Network with Extreme Learning Machine” <b>(Prof. Yamaka Woraphon)</b>		
11.30 – 12.15	<b>Invited address:</b> “Nash Equilibrium Problems and Economics Game” <b>(Prof. Poom Kumam)</b>		
12.15 – 13.30	<b>Lunch</b>		
Local time in Vietnam	Room: Main Hall	Room: ECONVN1 (Fifth Floor, Room 504)	Room: ECONVN2
	Parallel session B1	Parallel session B2	Parallel session B3
	<b>Chair: Prof. Tonghui Wang</b> <b>Coordinators: Tran Thi Ngoc Duyen &amp; Cao Thi Nhu Quynh</b>	<b>Chair: Prof. Woraphon Yamaka</b> <b>Coordinators: Nguyen Le Phuoc Loc &amp; Tran Phuong Thao</b>	<b>Chair: Dr. Nguyen D. Thanh</b> <b>Coordinators: Le Phuong Uyen &amp; Nguyen Hien Tri Dung</b>
13.30 – 14.00	<b>Title:</b> Modelling Decision Making <b>Presenter 1:</b> Sudip Patra and Partha Ghose	<b>Title:</b> Uncertainty and Decision-Making in Crop Economics Using Fuzzy Hypersoft Set with MULTIMOORA Method and Machine Learning <b>Presenter 1:</b> Muhammad Saqlain, Poom Kumam and Wiyada Kumam	<b>Title:</b> Factors Affecting Capital Adequacy Ratio (CAR) of the Commercial Bank in Vietnam <b>Presenter 1:</b> Thuong Do Thi Ha, Ha Doan Thanh, Thanh Bui Dan, and Ngoc Nguyen Hong
14.00 – 14.30	<b>Title:</b> Data Analytics for SARS-CoV-2 Risk Perception on	<b>Title:</b> Evidence from the Behavior of Subordinated Creditors on	<b>Title:</b> Factors Affecting Purchase Intention to Food

	Intention to Engage in Online Workout <b>Presenter 2:</b> Bui Huy Khoi and Nguyen Ngoc Thach	the Market Discipline <b>Presenter 2:</b> Anh Le Ngoc Quynh	Products of Gen Z in Vietnam <b>Presenter 2:</b> Thi Phuong Giang Nguyen
14.30 – 15.00	<b>Title:</b> Effects of Income Diversification on Vietnamese Bank Performance: Evidence from Bayesian Approach <b>Presenter 3:</b> Dao Le Kieu Oanh and Duong Quynh Nga	<b>Title:</b> How to Improve the Logistics Performance Index <b>Presenter 3:</b> Diep Nguyen Thi Ngoc, Canh Tran Quang, and Thach Nguyen Ngoc	<b>Title:</b> Factors Affecting Loan Loss Provisions of Vietnamese Commercial Banks: A Bayesian Approach <b>Presenter 3:</b> Hai Nam Pham
15.00 – 15.30	<b>Title:</b> Impact of Covid-19 on Listed Company Operating Performance <b>Presenter 4:</b> Duong Quynh Nga And Dao Le Kieu Oanh	<b>Title:</b> Application of Bayesian Algorithm for Healthcare Place <b>Presenter 4:</b> Bui Huy Khoi, Dam Tri Cuong, and Nguyen Ngoc Thach	<b>Title:</b> The Impact of Non-Interest Income on Vietnamese Bank Performance <b>Presenter 4:</b> Dao Le Kieu Oanh, Nguyen Hoang Vinh Loc, and Bui Thi Ngoc Han
15.30 – 16.00	<b>Title:</b> A Bayesian Linear Regression Approach to Consumers' Intention to Purchase Second-Hand Clothing <b>Presenter 5:</b> Cuong Dam Tri, Thach Nguyen Ngoc, and Khoi Bui Huy	<b>Title:</b> Factors Affecting the Credit Growth of Vietnamese Commercial Banks in the Post-Global Economic Crisis <b>Presenter 5:</b> Nguyen Van Dan, Ha Van Dung, Dang Truong Thanh Nhan, and Pham Hai Nam	<b>Title:</b> Disaggregated Energy Use and GDP Growth Nexus Revisited: A Comparison Between Thoughtful and Naive Bayesian Estimations <b>Presenter 5:</b> Nguyen Ngoc Thach and Phan Thi Lieu
16.00 – 16.30	<b>Title:</b> Small-Sample Bayesian Analysis of Ecological Indices, Income Growth, Internet and Happiness Nexus in Pandemic Time <b>Presenter 6:</b> Van Nam Ong, Ngoc Thach Nguyen, and Minh Hai Nguyen	<b>Title:</b> The Impact of Internet Usage on the Labor Market in Vietnam <b>Presenter 6:</b> Thuong Vu, Thang Vo and Chon Le	<b>Title:</b> Factors Affecting the Stock Price of Real Estate Enterprises Listed on the Vietnamese Stock Market <b>Presenter 6:</b> Trung Nguyen, Thanh Bui, and Hoang Ninh
16.30 – 17.00	<b>Title:</b> Monetary Policy with Household Sector in Vietnam: Bayesian DSGE Model Approach <b>Presenter 7:</b> Lanh Trieu Kim, Trung Nguyen Duc, Dat Tran Tho, and Anh Hoang Le	<b>Title:</b> Factors Influencing the Possibility of Real Estate Firms in the Vietnamese Stock Market Experiencing Financial Difficulties <b>Presenter 7:</b> Thach Nguyen, Thanh Bui, and Huyen Nguyen	<b>Title:</b> Impacts of Development Finance on Environmental Quality in Asia Countries <b>Presenter 7:</b> Hac Le, Hoang Ninh, Thanh Bui and Linh Tran
17.00 – 17.30	<b>Title:</b> State Ownership, Firm's Characteristics and Tax Avoidance - The Case of Vietnamese Electric Firms <b>Presenter 8:</b> Ha Doan, Minh Phan, Huyen Nguyen, and Thanh Bui	<b>Certificate of Achievement (17.00 – 17.05)</b>	<b>Title:</b> Mathematical Modeling of the Moroccan Most Active Shares Index Using Capital Asset Pricing Model: The Case of Casablanca Exchange <b>Presenter 8:</b> Smaaine Ouaharahe, Youness Saoudi, Khalid Jeab, Moulay El Mehdi Falloul, Hanaa Hachimi, and Elmehdi Ferrouhi
17.30 – 17.35	<b>Certificate of Achievement</b>		<b>Certificate of Achievement</b>
<b>18.30 – 20.30</b>	<b>Gala Dinner (for ALL participants and Invited Speakers) at the Main Hall (HUB), 36 Ton That Dam, District 1, Ho Chi Minh City</b>		

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## PROGRAM

### The Seventh International Econometric and Financial Conference of Vietnam - ECONVN2024

*Main theme: “Partial Identification in Econometrics and Related Topics”*

**Thursday 11<sup>th</sup> January 2024**

Local time in Vietnam	Room: Main Hall	
8.00 – 8.30	Registration	
8.30 – 12.15	<b>Chair: Prof. Marc Hallin</b>	
8.30 – 9.15	<b>Invited address:</b> “The Outcomes of Generative AI are Exactly the Nash Equilibria of a Non-Potential Game?” <b>(Prof. Boualem Djehiche)</b>	
9.15 – 10.00	<b>Invited address:</b> “Macroeconomics for Emerging East Asia: The Vietnam Throughline” <b>(Prof. Calla Wiemer)</b>	
10.00 – 10.45	<b>Invited address:</b> “How to Deal with Inconsistent Intervals” <b>(Prof. Vladik Kreinovich)</b>	
10.45 – 11.30	<b>Invited address:</b> “Linear Regression under Partial Information” <b>(Prof. Vladik Kreinovich)</b>	
11.30 – 12.15	<b>Invited address:</b> “Gain-Probability Analysis of Skew T-Distribution” <b>(Prof. Tonghui Wang)</b>	
12.15 – 12.30	<b>Closing Session and Announcement of Best Paper Awards: Prof. Hung T. Nguyen and Prof. Vladik Kreinovich</b>	
12.30 – 13.30	<b>Lunch</b>	
18.30 – 20.30	<b>Dinner (for Invited Speakers)</b>	

**Note:** Friday 12<sup>th</sup> January 2024 (8.00 – 17.00) - Cu Chi Tunnels Tour (Option for participants [*ONLY air-conditioned transfer support*] and Invited Speakers [*FULL support*], pick up at 8.00 (36 Ton That Dam, District 1, Ho Chi Minh City).

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## Second Floor Map

