PROGRAM

The International Econometric Conference of Vietnam - ECONVN2024

Main theme: "*Partial Identification in Econometrics and Related Topics*"

Tuesday 9th January 2024

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

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

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PROGRAM

The International Econometric Conference of Vietnam - ECONVN2024

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

Wednesday 10th January 2024

Local time in Vietnam	Room: Main Hall	
8.00 – 8.30	Registration	
8.30 – 12.15	**Chair: Prof. Williams Briggs**	
8.30 – 9.15	**Invited address**: “Models of Firm Dynamics and the Hazart Rate of Exits” **(Prof. Arnab Bhattacharjee)**	
9.15 – 10.00	**Invited address**: “How Disagreements in Science and Economic Arise?” **(Prof. William Briggs)**	
10.00 – 10.45	**Invited address**: “How to Make Machine Learning Financial Recommendations More Fair?” **(Prof. Vladik Kreinovich)**	
10.45 – 11.30	**Invited address**: “Application of Neural Network with Extreme Learning Machine” **(Prof. Yamaka Woraphon)**	
11.30 – 12.15	**Invited address**: “Nash Equilibrium Problems and Economics Game” **(Prof. Poom Kumam)**	
12.15 – 13.30	**Lunch**	

Local time in Vietnam	Room: Main Hall	Room: ECONVN1 (Fifth Floor, Room 504)	Room: ECONVN2
	Parallel session B1	**Parallel session B2**	**Parallel session B3**
	Chair: Prof. Tonghui Wang **Coordinators: Tran Thi Ngoc Duyen** **& Cao Thi Nhu Quynh**	**Chair: Prof. Woraphon Yamaka** **Coordinators: Nguyen Le Phuoc Loc & Tran Phuong Thao**	**Chair: Dr. Nguyen D. Thanh** **Coordinators: Le Phuong Uyen** **& Nguyen Hien Tri Dung**
13.30 – 14.00	**Title:** Modelling Decision Making ***Presenter 1:*** Sudip Patra and Partha Ghose	**Title:** Uncertainty and Decision-Making in Crop Economics Using Fuzzy Hypersoft Set with MULTIMOORA Method and Machine Learning ***Presenter 1:*** Muhammad Saqlain, Poom Kumam and Wiyada Kumam	**Title:** Factors Affecting Capital Adequacy Ratio (CAR) of the Commercial Bank in Vietnam ***Presenter 1:*** Thuong Do Thi Ha, Ha Doan Thanh, Thanh Bui Dan, and Ngoc Nguyen Hong
14.00 – 14.30	**Title:** Data Analytics for SARS-CoV-2 Risk Perception on	**Title:** Evidence from the Behavior of Subordinated Creditors on	**Title:** Factors Affecting Purchase Intention to Food

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

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Thursday 11th January 2024

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

Note: Friday 12th 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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ECONVN 2024

Second Floor Map