PROGRAM

The Eighth International Econometric Conference of Vietnam - ECONVN2025

Main theme: *"Artificial Intelligence and Machine Learning for Econometrics: Applications and Regulation (and Related Topics)"*

Venue: Ho Chi Minh University of Banking (HUB), 36 Ton That Dam Street, District 1, Ho Chi Minh City, Vietnam

Monday 13th January 2025

Local time in Vietnam	Room: Main Hall	Room: ECONVN1	Room: ECONVN2
8.00 – 9.00	Registration		
9.00 – 9.30	Opening		
	Chair: Prof. Vladik Kreinovich		
9.30 – 10.15	**Invited address:** An Introduction to conformal inference for economists **(Prof. Mark Schaffer)**		
10.15 – 11.00	**Invited address:** An optimal non-asymptotic journey through system identification with least squares **(Prof. Boualem Djehiche)**		
11.00 – 11.45	**Invited address:** Explainable statistical testing **(Prof. Hung T. Nguyen)**		
11.45 – 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: Students**	**Chair: Prof. David Trafimow** **Coordinators: Students**	**Chair: Prof. Mark Schaffer** **Coordinators: Students**
14.00 – 14.30	**Title:** Optimizing Blue-Chip Stock Portfolio Allocation Using Deep Reinforcement Learning Algorithms: A Comparative Study During the COVID-19 Pandemic *Presenter 1:* Sukrit Thongkairat, Worrawat Saijai and Kansuda Pankwaen	**Title:** The impact of Overtourism on happiness index: A Panel threshold regression model *Presenter 1:* Parvee Maneejuk, Woraphon Yamaka and Pichayakone Rakpho	**Title:** Interactive relationship between credit risk, liquidity risk and banking efficiency: evidence in Vietnam *Presenter 1:* Anh Le Ngoc Quynh
14.30 – 15.00	**Title:** A Conceptual Model for AI Adoption in Financial Decision-Making: Addressing the Unique Challenges of Small and Medium-Sized Enterprises *Presenter 2:* Manh-Chien Vu, Thang Le Dinh, Tran Duc Le and Thi Lien Huong Nguyen	**Title:** How AI Makes Students Understand Their Career Anxiety and Job Competency: The Moderating Role of Perceived Organizational Support *Presenter 2:* Ngoc-Hong Duong, Bao Huy Pham, Minh Van Nguyen, Thuy Vo Thu Nguyen, Vinh Nguyen Hoang Do and Chi Ngoc Uyen Huynh	**Title:** Does credit growth lead to bank financial instability? *Presenter 2:* Dao Le Kieu Oanh & Duong Quynh Nga

15.00 – 15.30	**Title:** Markowitz portfolio theory and related advances: a bibliometric analysis of trends and applications ***Presenter 3:*** Le Thu Anh Quyen, Nguyen Minh Nhat, and Phan Dien Vy	**Title:** Hybrid Machine Learning Models Using Soft Voting Classifier for Financial Distress Prediction ***Presenter 3:*** Minh Nguyen, Kien Cao-Van, Le Gia Minh, Tung X. Bui and Sukhwa Hong	**Title**: Solvency, liquidity and profitability of steel industry: a moderating effect of Covid-19 ***Presenter 3:*** Dao Le Kieu Oanh & Duong Quynh Nga
15.30 – 15.45	**Break**	**Break**	**Break**
15.45 – 16.15	**Title:** Prediction Precious Metal on Time Series Data Using Machine Learning Model and Improving Accuracy with Regression Analysis ***Presenter 4:*** Somsak Chanaim, Wilawan Srichaikul, and Worrawat Saijai	**Title:** Digital marketing factors determine customer buying behavior with SEM Bayesian: a case study at 5-star accommodation facilities in Thua Thien Hue province ***Presenter 4:*** Hoang Tong Viet Bao, Thanh Le Thi Phương, Hùng Pham Xuan,Thao Le Thi Phương and Nguyen Hoang Viet Hanh	**Title:** Impact of ownership structure on firm performance: A Bayesian approach ***Presenter 4:*** Nhung Hong Thi Pham & Nam Hai Pham
16.15– 16.45	**Title:** An Empirical Analysis of the Impact of Esg Factors on the Profitability of Non-financial Companies in Japan ***Presenter 5:*** Thuong Do, Ha Doan and Huyen Nguyen	**Title:** The Roles of Trust in AI and e–WOM Engagement on e–Payment Adoption: A Study of e–Tourism ***Presenter 5:*** Thanh D. Nguyen, Bao-Ngoc Pham-Hang, Bao-Chau Le Hoang	**Title:** The effect of economic policy uncertainty, concentration on stability of Vietnam commercial banks ***Presenter 5:*** Nguyen Van Dan, Nguyen Minh Nhat, Dao Le Kieu Oanh & Le Dinh Hac
16.45 – 17.15	**Certificate of Achievement (16.45 – 17.00)**		**Title:** Innovation, worldwide governance indicator and financial performance at commercial banks at VietNam in the digital transformation era ***Presenter 6:*** Nguyen Thi Ngoc Diep, Tran Quang Canh, and Nguyen Ngoc Thach
17.15 – 17.30			**Certificate of Achievement**
18.30 – 20.30	**Business Meeting (Invited Speakers & Guests)**		

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Tuesday 14th January 2025

Local time in Vietnam	Room: Main Hall	Room: ECONVN1	Room: ECONVN2
8.00 – 9.00	Registration		
	Chair: Prof. Arnab Bhattacharjee		
9.00 – 9.45	**Invited address**: Factor model based regional indices **(Prof. Arnab Bhattacharjee)**		
9.45 – 10.30	**Invited address**: Stochastic dominance: Cases of interval and P-Box uncertainty **(Prof. Vladik Kreinovich)**		
10.30 – 11.15	**Invited address**: Why decisions based on the results of the worst-case, most realistic, and best-case scenarios work well? **(Prof. Vladik Kreinovich)**		
11.15 – 14.00	**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. Vladik Kreinovich **Coordinators: Students**	**Chair: Prof. Tonghui Wang** **Coordinators: Students**	**Chair: Assoc. Prof. Thach Ngoc Nguyen** **Coordinators: Students**
14.00 – 14.30	**Title:** Factors Influencing the Continued Use of Technology for Small and Medium Enterprises (SMEs) in Viet Nam *Presenter 1:* Giang Nguyen, Tân Thai, Duy Nguyen, Hung Le and Nhung Le	**Title:** A Machine Learning Regression for Students' Entrepreneurial Intention *Presenter 1:* Dam Tri Cuong, Nguyen Ngoc Thach and Bui Huy Khoi	**Title:** Digital transformation, economic growth, institutional quality, and environmental sustainability in Vietnamese provinces: A Bayesian mixed analysis *Presenter 1:* Nguyen Huynh Mai Tram, Nguyen Thi Ngoc Nga, Bui Hoang Ngoc, and Nguyen Ngoc Thach
14.30 – 15.00	**Title:** Deep learning approaches to corporate default prediction: an empirical comparison *Presenter 2:* Nguyen Minh Nhat, Nguyen Duc Trung, and Ngo Hoang Duy Khanh	**Title:** Bayesian Algorithm for Online Fast Fashion Shopping Intention in the Influence of Entertainment Components *Presenter 2:* Bui Huy Khoi, Nguyen Ngoc Thach and Dam Tri Cuong	**Title:** Digital government and sustainable development: a Bayesian analysis for the BRICS *Presenter 2:* Thi Ngoc Nga Nguyen, Thi Minh Hue Phan and Van Diep Nguyen
15.00 – 15.30	**Title:** Integrating Artificial Intelligence and Machine Learning in Financial Services: A Systematic Literature Review *Presenter 3:* Thang Le Dinh, Manh Chien Vu and Tran Duc Le	**Title:** Co-movement between Fossil Fuels exporter exchange rate and Fossil fuels prices *Presenter 3:* Nuttaphong Kaewtathip and Roengchai Tansuchat	**Title:** Economic globalization – induced effect on welfare state in ASEAN: A Bayesian hierarchical analysis *Presenter 3:* Thach Nguyen Ngoc and Nga Nguyen Thi Ngoc

15.30 – 15.45	Break	Break	Break
15.45 – 16.15	**Title:** The influence of income diversification on the bank performance: in the case of Covid-19 and ratings of State Bank in Vietnam *Presenter 4:* Nguyen Minh Nhat, Phan Ngoc Mai Anh, and Le Doan Tuan Tu	**Title:** Forecasting in Foreign Exchange Markets Using a Hybrid Model with Unequal Weight Based on Histogram-Value *Presenter 4:* Worrawat Saijai, Somsak Chanaim and Wilawan Srichaikul	**Title:** Does Democracy Boost Economic Growth in Transition Countries? *Presenter 4:* Nga Nguyen Thi Ngoc and Thach Nguyen Ngoc
16.15– 16.45	**Title:** Adopting metaheuristics for optimizing learning rates in neural networks – cases of financial data *Presenter 5:* Nguyen Anh Tu	**Title:** The impact of internal banking information technology application on credit risk: A regularized linear regression analysis *Presenter 5:* Tran Thao Nguyen, Nguyen Thanh Sang, and Nguyen Ngoc Thach	**Title:** Government size and growth: non-linear evidence from Vietnam *Presenter 5:* Nga Nguyen Thi Ngoc
16.45 – 17.15	**Title:** The impact of fiscal decentralization on economic growth in the southern key economic region of Vietnam *Presenter 6:* Nguyen Thi Diem, Ha Van Dung, Nguyen Van Dan and Hoang Thi Hanh	**Certificate of Achievement**	**Certificate of Achievement**
17.15 – 17.30	**Certificate of Achievement**		

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Wednesday 15th January 2024

Local time in Vietnam	Room: Main Hall
8.00 – 9.00	Registration
	Chair: Prof. Mark Schaffer
9.00 – 9.45	**Invited address**: Why rectified linear neurons: A possible interval-based explanation **(Prof. Vladik Kreinovich)**
9.45 – 10.30	**Invited address**: Superior alternatives to power analysis and significance testing **(Prof. David Trafimow)**
10.30 – 11.15	**Invited address**: Extending a priori procedure for simultaneously estimating location and scale parameters in the context of skew normal distribution **(Prof. Tonghui Wang)**
11.15 – 11.30	**Closing Session and Announcement of Best Paper Awards**
11.30 – 14.00	**Lunch**
18.00 – 20.30	**Gala Dinner at the Main Hall**

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Second Floor Map