

## PROGRAM

### The Eighth International Econometric and Financial 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 13<sup>th</sup> January 2025**

Local time in Vietnam	Room: Main Hall	Room: ECONVN1	Room: ECONVN2
8.00 – 9.00	Registration		
9.00 – 9.30	Opening		
	<b>Chair: Prof. Vladik Kreinovich</b>		
9.30 – 10.15	<b>Invited address:</b> An Introduction to conformal inference for economists <b>(Prof. Mark Schaffer)</b>		
10.15 – 11.00	<b>Invited address:</b> An optimal non-asymptotic journey through system identification with least squares <b>(Prof. Boualem Djehiche)</b>		
11.00 – 11.45	<b>Invited address:</b> Explainable statistical testing <b>(Prof. Hung T. Nguyen)</b>		
<b>11.45 – 14.00</b>	<b>Lunch</b>		
Local time in Vietnam	Room: Main Hall	Room: ECONVN1	Room: ECONVN2
	<b>Parallel session A1</b>	<b>Parallel session A2</b>	<b>Parallel session A3</b>
	<b>Chair: Prof. Boualem Djehiche</b> <b>Coordinators: Students</b>	<b>Chair: Prof. David Trafimow</b> <b>Coordinators: Students</b>	<b>Chair: Prof. Mark Schaffer</b> <b>Coordinators: Students</b>
14.00 – 14.30	<b>Title:</b> Optimizing Blue-Chip Stock Portfolio Allocation Using Deep Reinforcement Learning Algorithms: A Comparative Study During the COVID-19 Pandemic <b>Presenter 1:</b> Sukrit Thongkairat, Worrawat Saijai and Kansuda Pankwaen	<b>Title:</b> The impact of Overtourism on happiness index: A Panel threshold regression model <b>Presenter 1:</b> Parvee Maneejuk, Woraphon Yamaka and Pichayakone Rakpho	<b>Title:</b> Interactive relationship between credit risk, liquidity risk and banking efficiency: evidence in Vietnam <b>Presenter 1:</b> Anh Le Ngoc Quynh
14.30 – 15.00	<b>Title:</b> A Conceptual Model for AI Adoption in Financial Decision-Making: Addressing the Unique Challenges of Small and Medium-Sized Enterprises <b>Presenter 2:</b> Manh-Chien Vu, Thang Le Dinh, Tran Duc Le and Thi Lien Huong Nguyen	<b>Title:</b> How AI Makes Students Understand Their Career Anxiety and Job Competency: The Moderating Role of Perceived Organizational Support <b>Presenter 2:</b> Ngoc-Hong Duong, Bao Huy Pham, Minh Van Nguyen, Thuy Vo Thu Nguyen, Vinh Nguyen Hoang Do and Chi	<b>Title:</b> Does credit growth lead to bank financial instability? <b>Presenter 2:</b> Dao Le Kieu Oanh & Duong Quynh Nga

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

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### The Eighth International Econometric and Financial 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

**Tuesday 14<sup>th</sup> January 2025**

Local time in Vietnam	Room: Main Hall	Room: ECONVN1	Room: ECONVN2
8.00 – 9.00	Registration		
	<b>Chair: Prof. Arnab Bhattacharjee</b>		
9.00 – 9.45	<b>Invited address:</b> Factor model based regional indices <b>(Prof. Arnab Bhattacharjee)</b>		
9.45 – 10.30	<b>Invited address:</b> Stochastic dominance: Cases of interval and P-Box uncertainty <b>(Prof. Vladik Kreinovich)</b>		
10.30 – 11.15	<b>Invited address:</b> Why decisions based on the results of the worst-case, most realistic, and best-case scenarios work well? <b>(Prof. Vladik Kreinovich)</b>		
11.15 – 14.00	<b>Lunch</b>		
Local time in Vietnam	Room: Main Hall <b>(Third Floor, Room 301)</b>	Room: ECONVN1	Room: ECONVN2
	<b>Parallel session B1</b>	<b>Parallel session B2</b>	<b>Parallel session B3</b>
	<b>Chair: Prof. Vladik Kreinovich</b>	<b>Chair: Prof. Tonghui Wang</b>	<b>Chair: Assoc. Prof. Thach Ngoc Nguyen</b>
	<b>Coordinators: Students</b>	<b>Coordinators: Students</b>	<b>Coordinators: Students</b>
14.00 – 14.30	<b>Title:</b> Factors Influencing the Continued Use of Technology for Small and Medium Enterprises (SMEs) in Viet Nam <b>Presenter 1:</b> Giang Nguyen, Tân Thai, Duy Nguyen, Hung Le and Nhung Le	<b>Title:</b> A Machine Learning Regression for Students' Entrepreneurial Intention <b>Presenter 1:</b> Dam Tri Cuong, Nguyen Ngoc Thach and Bui Huy Khoi	<b>Title:</b> Digital transformation, economic growth, institutional quality, and environmental sustainability in Vietnamese provinces: A Bayesian mixed analysis <b>Presenter 1:</b> Nguyen Huynh Mai Tram, Nguyen Thi Ngoc Nga, Bui Hoang Ngoc, and Nguyen Ngoc Thach
14.30 – 15.00	<b>Title:</b> Deep learning approaches to corporate default prediction: an empirical comparison <b>Presenter 2:</b> Nguyen Minh Nhat, Nguyen Duc Trung, and Ngo Hoang Duy Khanh	<b>Title:</b> Bayesian Algorithm for Online Fast Fashion Shopping Intention in the Influence of Entertainment Components <b>Presenter 2:</b> Bui Huy Khoi, Nguyen Ngoc Thach and Dam Tri Cuong	<b>Title:</b> Digital government and sustainable development: a Bayesian analysis for the BRICS <b>Presenter 2:</b> Thi Ngoc Nga Nguyen, Thi Minh Hue Phan and Van Diep Nguyen
15.00 – 15.30	<b>Title:</b> Integrating Artificial Intelligence and Machine Learning in Financial Services: A Systematic Literature Review <b>Presenter 3:</b> Thang Le Dinh, Manh Chien Vu and Tran Duc Le	<b>Title:</b> Co-movement between Fossil Fuels exporter exchange rate and Fossil fuels prices <b>Presenter 3:</b> Nuttaphong Kaewtathip and Roengchai Tansuchat	<b>Title:</b> Economic globalization – induced effect on welfare state in ASEAN: A Bayesian hierarchical analysis <b>Presenter 3:</b> Thach Nguyen Ngoc and Nga Nguyen Thi Ngoc

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

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**Wednesday 15<sup>th</sup> January 2024**

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

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## Second Floor Map

