PROGRAM

The Ninth International Econometric and Financial Conference of Vietnam - ECONVN2026

Main theme: "*Sieves Estimation Method in Economic Regression Models and Related Topics*"

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

Monday 12th January 2026

Local time in Vietnam	Room: Main Hall	
8.00 – 9.00	Registration	
9.00 – 9.30	Opening	
	Chair: Prof. Vladik Kreinovich	
9.30 – 10.15	**Invited address:** Demystifying Double Machine Learning **(Prof. Mark Schaffer)**	
10.15 – 11.00	**Invited address:** Using probabilistic (dis)advantage to interpret correlation coefficients, with extensions **(Prof. David Trafimow)**	
11.00 – 11.45	**Invited address:** On Regularization of MLE by Grenander's Method of Sieves **(Prof. Hung Trung Nguyen)**	
11.45 – 14.00	**Lunch at the Main Hall (HUB), 36 Ton That Dam Street, Saigon Ward, Ho Chi Minh City**	

Local time in Vietnam	Room: Main Hall	Room: ECONVN1	Room: ECONVN2	Room: ECONVN3
	Parallel session A1	**Parallel session A2**	**Parallel session A3**	**Parallel session A4**
	Chair: Prof. Nguyen Trong Hoai **Coordinators: Students**	**Chair: Prof. Le Quoc Hoi** **Coordinators: Students**	**Chair: Prof. David Trafimow** **Coordinators: Students**	**Chair: Prof. Serge Darolles** **Coordinators: Students**
14.00 – 14.30	**Title:** A Bayesian Analysis for Examining the Impact of Artificial Intelligence on Economic Growth in G7 Countries ***Presenter 1:*** Quynh Trang Phan, Mai Binh Phan, Ngoc Thach Nguyen, and Van Diep Nguyen	**Title:** Applying The Gaussian RBF Neural Networks for Modeling Digital Leadership Impact on Transformation Decisions in Vietnamese SMEs ***Presenter 1:*** Tung Anh Tran, Thai Dinh Truong, and Thach Nguyen Ngoc	**Title:** A Smart Approach to Financial Performance in the Pharmaceutical Industry ***Presenter 1:*** Marius Sorin Dincă, Romeo-Victor Ionescu, Valentin-Marian Antoh, Monica Laura Zlati	**Title:** Barriers to Digital Transformation in Vietnamese Logistics Enterprises ***Presenter 1:*** Huong Tang and Trang Tran
14.30 – 15.00	**Title:** How do energy consumption consideration influence firm innovation? Evidence from WBES dataset ***Presenter 2:*** Quynh Trang Phan, Nam Trung Nguyen, and Van Diep Nguyen	**Title:** Vietnam's Rice Exports and Macroeconomic Factors of Importing Countries: An Empirical Assessment ***Presenter 2:*** Van Hai Trieu Tran, Tinh Dan Thanh Tran, and Tinh Minh Tu Tran	**Title:** An S-O-R Model Approach to Investigating the Roles of Customer Engagement and Trust in Livestream Shopping Behavior on Social Media: Evidence from Ho Chi Minh City ***Presenter 2:*** Le Huu Hung, Nguyen Thi Phuong Giang, and Le Ngoc Son	**Title:** Asymmetric Effects of Geopolitical Risk on Global Equity Markets: A Quantile Regression Framework ***Presenter 2:*** Adrian-Gabriel Enescu and Monica Răileanu Szeles
15.00 – 15.30	**Title:** The adoption of green economy practices and firm performance ***Presenter 3:*** Thuy An Chung, Quynh Trang Phan, and Van Diep Nguyen	**Title:** Diagnosis of Pharmaceutical Sector's Financial Performances in the Pre-pandemic Era ***Presenter 3:*** Marius Sorin Dincă, Romeo-	**Title:** Factors Influencing the Adoption of Social Media in Small and Medium Enterprises in Ho Chi Minh City: A TOE Framework Approach Using PLS-SEM	**Title:** Sustainability of public finances in EU countries in the context of the current crises caused by the Covid-19 pandemic and the war in Ukraine

		Victor Ionescu, Valentin-Marian Antohi, and Monica Laura Zlati	***Presenter 3:*** Nguyen Thi Phuong Giang, Thai Dong Tan, and Le Ngoc Son	***Presenter 3:*** Camelia Ungureanu and Gheorghița Dincă
15.30 – 15.45	**Break**	**Break**	**Break**	**Break**
15.45 – 16.15	**Title:** Empirical investigation on the optimal level of governmental intervention in the economy to ensure public efficiency and sustainable development ***Presenter 4:*** Gheorghița Dincă and Camelia Ungureanu	**Title:** The impact of corporate social responsibility on bank performance: Evidence from an emerging economy ***Presenter 4* (ONLINE)*:*** Pham Thi Hong Nhung and Pham Hai Nam	**Title**: A Regional Analysis of Media Narratives and Economic Sentiment in Vietnamese Financial News ***Presenter 4:*** Nguyen Hoang Chung and Ma Quoc Dung	**Title**: Financial Resilience and Sustainability in the Largest ASEAN Economies ***Presenter 4:*** Sorina Botis
16.15– 16.45	**Title:** Uncovering the key drivers of economic complexity in advanced economies using Bayesian methods ***Presenter 5:*** Phan Thi Lieu, Nguyen Ngoc Thach, Tran Quang Van, and Nguyen Phan Thu Hang	**Title:** Factors Influencing the Intention to Adopt Fintech by Vietnamese Commercial Banks in Ho Chi Minh City: An Integrated EFA and Bayes ***Presenter 5:*** Khach Vo Le Phuong, Anh Le Hoang, and Hac Le Dinh	**Title:** Uncovering Impulsive Buying Behavior in Livestreaming E-commerce: A Bayesian Model Averaging Approach ***Presenter 5:*** Dam Tri Cuong, Nguyen Thi Ngoc Nga, and Bui Huy Khoi	**Title**: Examining the dynamics of the relationship between financial wealth and wellbeing in European older adults ***Presenter 5:*** Monica Răileanu Szeles and Adrian Enescu

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

Tuesday 13th January 2026

Local time in Vietnam	**Room: Main Hall**	
8.00 – 9.00	Registration	
	Chair: Prof. Hung Trung Nguyen	
9.00 – 9.45	**Invited address:** On Chaos-related Approach to Dynamics of Exchange Rates: From First-principles Derivation of Embrechts et al. Empirical Model **(Prof. Vladik Kreinovich)**	
9.45 – 10.30	**Invited address:** Estimating the Diffusivity Parameter of the Heat Equation from Noisy Data **(Prof. Ciprian Tudor)**	
10.30 – 11.15	**Invited address:** Beyond p-Values: A Comparative Framework for Estimation-Based Inference Using the A Priori Procedure and Gain–Probability Analysis **(Prof. Tonghui Wang)**	
11.15 – 12.00	**Invited address:** The APP for estimation of the ratio of scale parameters in two independent gamma distributions **(Prof. Tonghui Wang & Huy Ha)**	
12.00 – 14.00	**Lunch at the Main Hall (HUB), 36 Ton That Dam Street, Saigon Ward, Ho Chi Minh City**	

Local time in Vietnam	**Room: Main Hall**	**Room: ECONVN1**	**Room: ECONVN2**	**Room: ECONVN3**
	Parallel session B1	**Parallel session B2**	**Parallel session B3**	**Parallel session B4**
	Chair: Prof. Mark Schaffer **Coordinators: Students**	**Chair: Prof. Ciprian Tudor** **Coordinators: Students**	**Chair: Assoc. Prof. Thach Ngoc Nguyen** **Coordinators: Students**	**Chair: Prof. Tonghui Wang** **Coordinators: Students**
14.00 – 14.30	**Title:** Deep learning applications in building optimal portfolio models for the Vietnamese stock market ***Presenter 1* (ONLINE)*:*** Anh Le Hoang, Huy Le Pham Duc, Lan Dang Thi Phuong, Ngoan Nguyen Trung, Bao Le, and Bao Ngo Tran Gia	**Title:** The Role of Artificial Intelligence Usage Intention in Optimizing Vietnam's Shipping Processes ***Presenter 1:*** Le Thi Hong Nhung, Nguyen Thi Phuong Giang, and Nguyen Binh Phuong Duy	**Title:** Impact of LGBTIQ+ inclusion on innovation in European countries: Empirical evidence from a Bayesian approach ***Presenter 1:*** Hoang Truc Linh Tran, Van Diep Nguyen, and Thi Minh Hue Phan	**Title:** The Impact of Undersampling Ratio on Credit Scoring Model Performance ***Presenter 1:*** Tuan Tran, Tan Tran, Nhat Nguyen, and Minh Tran Gia
14.30 – 15.00	**Title:** A Fuzzy Time Series Approach to Seasonal Data Forecasting ***Presenter 2:*** Tassathorn Poonsin and Worrawate Leela-Apiradee	**Title:** Enhancing Predictive Modeling for Financial Distress Using Sentiment Analysis ***Presenter 2:*** Xuan T.T. Pham, Nhu K.T. Nguyen, Thu B. Luu, Phuc H. Tu, and Anh Le Hoang	**Title:** The impact of e-government on tax revenue in BRICS countries: The role of national governance quality ***Presenter 2:*** Huu Thanh Vu, Ngoc Thach Nguyen, Nam Trung Nguyen, and Van Diep Nguyen	**Title:** Comparison of Environmental Factors Determining Stock Price Indices: A Study of Key Variables in Climate Change Indicators ***Presenter 2:*** Fonpansa Thamthi, Kansuda Pankwaen, Manita Kasikij, and Worrawat

				Saijai
15.00 – 15.30	**Title:** Exchange Rate Policy and Trade Balance: A Case Study of the Lao PDR ***Presenter 3:*** Phoutthabandith Warinthrasak and Keovichith Khaykhamphithoune	**Title:** Factors Influencing the Entrepreneurial Success of Ethnic Minority Youth in Lao Cai Province ***Presenter 3:*** Vu Quynh Nam, Ta Viet Anh, Nguyen Hai Dang	**Title:** Balancing Development and the Environment: Investigating the Impact of FDI, Economic Growth, and Industrialization on CO2 Emissions in ASEAN Countries ***Presenter 3:*** Le Thong Tien, Vo Thi Thuy Kieu, and Nguyen Ngoc Thach	**Title:** What induces the elderly in Vietnam to work in their twilight years? ***Presenter 3:*** Thi To Nga Nguyen and Chon Le
15.30 – 15.45	**Break**	**Break**	**Break**	**Break**
15.45 – 16.15	**Title:** Anatomy of a Regime Shift: Unpacking the Two-Volume States of the Vietnamese Stock Market ***Presenter 4:*** Ngoc Kim Khanh Nguyen, Huyen Tram Dinh, and Quang Nguyen	**Title:** A Machine Learning Approach to Portfolio Construction Using Predicted Financial Metrics of VN30 Firms ***Presenter 4* (ONLINE)*:*** Huy Le Pham Duc, Anh Le Hoang, and An Duong Thi Vien	**Title:** A Bayesian multilevel approach to global divergence ***Presenter 4:*** Nguyen Thi Ngoc Nga and Ngoc-Tuan Nguyen	**Title:** The Impact of Competition on the Stability of Vietnamese Commercial Banks: the Role of Intellectual Capital ***Presenter 4:*** Nguyen Van Dan, Nguyen Thi Minh Chau, Le Tan Phat, Dao Le Kieu Oanh, and Le Dinh Hac
16.15– 16.45	**Title**: Reinforcement Learning for Asset Allocation in Frontier Markets: Evidence from Vietnam ***Presenter 5:*** Kansuda Pankwaen, Worrawat Saijai, and Sukrit Thongkairat	**Title:** Exploring the Impact of Marketing Mix on Consumer Decision-Making: Insights from TikTokShop via PLS-SEM ***Presenter 5:*** Bui Huy Khoi, Dam Tri Cuong and Nguyen Thi Ngoc Nga	**Title:** Global Insights on the Non-Linearity Hypothesis of Spending-Growth Dynamics: A Bayesian Mixed-Effects Assessment ***Presenter 5:*** Nguyen Phan Thu Hang and Nguyen Ngoc Thach	**Title:** A Two-Stage Ensemble Learning Framework for Cryptocurrency Portfolio Optimization Using Mean-Variance Models ***Presenter 5* (ONLINE)*:*** Mojtaba Safari, Nawapon Nakharutai, Phisanu Chiawkhun, and Parkpoom Phetpradap
16.45 – 17.15	**Title:** Clustering SET50 Stocks Using CAPM Parameters: Evidence from OLS–HAC Estimation ***Presenter 6:*** Somsak Chanaim, Worrawat Saijai, and Wilawan Srichaikul	**Title**: Bayesian Evidence on the role of ICT and Intellectual Capital in Banking Efficiency: The Case of Vietnam ***Presenter 6:*** Anh Hong Thi Nguyen	**Title:** Evaluating Hyperparameter Tuning Techniques for Predicting Corporate Default Risk Using Machine Learning Models ***Presenter 6:*** Nguyen Minh Nhat and Ngo Hoang Khanh Duy	**Title:** Do Financial Statement Disclosures Move Prices? Evidence from Vietnamese Banks and Machine-Learning Forecasts ***Presenter 6* (ONLINE):** Thuy Nguyen Thi Thu, Quoc Hung Nguyen and Nhat Ha Minh

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Wednesday 14th January 2026

Local time in Vietnam	Room: Main Hall	
8.00 – 9.00	Registration	
	Chair: Prof. Ciprian Tudor	
9.00 – 9.45	**Invited address**: Bandwidth selection for the diffusion kernel density estimator **(Prof. Zdravko Botev)**	
9.45 – 10.30	**Invited address**: Empirical local time and marginal distribution estimation from hight-frequency financial data **(Prof. Serge Darolles)**	
10.30 – 11.15	**Invited address**: Conditional expectation from a quantum perspective: A brief **(Prof. John Harding)**	
11.15 – 11.30	**Closing Session and Announcement of Best Paper Awards**	
11.30 – 14.00	**Lunch at the Main Hall (HUB), 36 Ton That Dam Street, Saigon Ward, Ho Chi Minh City**	
18.30 – 20.30	**Gala Dinner (for ALL participants and Invited Speakers) at the Main Hall (HUB), 36 Ton That Dam Street, Saigon Ward, Ho Chi Minh City**	

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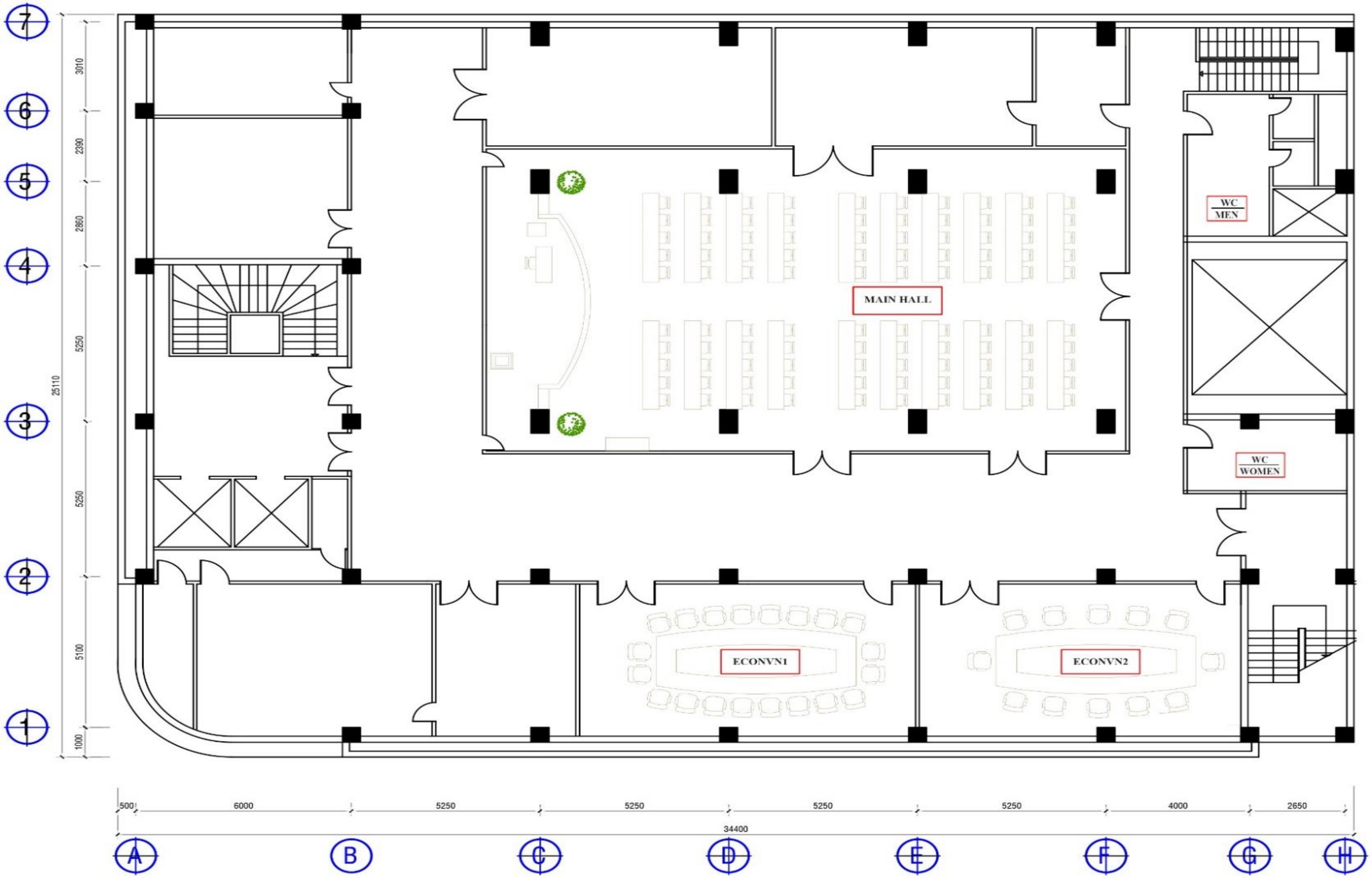
Second Floor Map



ECONVN 2026

Third Floor Map