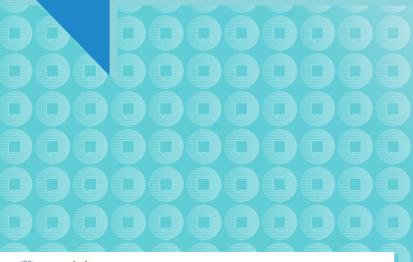


THE FIFTH INTERNATIONAL ECONOMETRIC CONFERENCE OF VIETNAM

Financial Econometrics: Bayesian Analysis, Quantum Uncertainty, and Related Topics





INVITATION LETTER

BANKING UNIVERSITY OF HO CHI MINH CITY BARIA VUNGTAU UNIVERSITY

Dear: Researchers, lecturers, practitioners, and PhD candidates

It is our pleasure and privilege to invite you to attend:

THE FIFTH INTERNATIONAL ECONOMETRIC CONFERENCE OF VIETNAM | ECONVN2022

Theme: "Financial Econometrics: Bayesian Analysis, Quantum Uncertainty, and Related Topics"

Date: During 10 – 12 January 2022.
Place: Banking University of Ho Chi Minh City (BUH),
Organization form: Online (Zoom system)
For further information, please visit the website at:

http://hcm-hn.conference-econ-buh-bav-rist.vn.

We looking forward to meeting you at this year's conference. Yours faithfully,



Notes:

- Further information for conference program, please click on the following link: http://hcm-hn.conference-econ-buh-bav-rist.vn/econvn-2022/call-for-paper-204.html - Please fill in the registration form and send it to the organizers before 2pm on 07 January 2022 at the following link: https://docs.google.com/forms/d/1Mj_nSKh3BuJs08Zy6aD_AV4kXveZGqAaNDhbEaoor6E/viewform?edit_requested=true

Email: vietnam.buh.econvn@gmail.com Website: hcm-hn.conference-econ-buh-bav-rist.vn

CONFERENCE PROGRAM

• 11 January 2021

Morning: Opening Ceremony and First Plenary Session

8:00-9:00: Registration

9:00-10:00: Opening

- 10:00-12:15: First Plenary Session (03 Keynotes):
- 10:00–10:45: Time Series Forecasting using a Markov switching vector
- autoregressive model with stochastic search variable selection method

(Prof. Katsugita Sugita)

10:45-11:30: On the skill of influential predictions

(Prof. William Briggs)

11:30–12:15: What wrong with how we teach estimation and inference in economics?

(Prof. Mark E. Schaffer)

Afternoon: Parallel Sessions

14:00–17:00: Discussion

• 11 January 2022

Morning: Second Plenary Session

8:15-8:30: Registration

- 8:30–12:15: Second Plenary Session (05 Keynotes):
 - 8:15–9:15: Logical aspects of quantum structure

(Prof. John Harding)

9:15–10:00: Correcting interval-valued expert estimates: Empirical formulas explained

(Prof. Vladik Kreinovich)

• 10:00–10:45: Comparison of entropy measures in panel quantile regression and

applications to economic growth analysis

(Prof. Woraphon Yamaka)

• 10:45–11:30: Introduction to rare-event prediction models for inferential statisticians: A

hands-on application in the prediction of breakthrough patents (Prof. Daniel S. Hain)

• 11:30–12:15: Quantum uncertainty in decision theory

(Prof. Vyacheslav Yukalov)

Afternoon: Parallel Sessions

14:00–17:00: Discussion

• 12 January 2022

Morning: Third Plenary Session

8:15–8:30: Registration

8:30-12:15: Third Plenary Session (05 Keynotes):

• 8:30–9:15: Estimating the correlation coefficient in a multivariate skew normal

population using the a priori procedure (APP) (Prof. William M. Briggs)

9:15–10:00: A panorama of advances in econometric analysis

(Prof. Hung T. Nguyen)

 10:00–10:45: An alternative extra gradient method for a vector quasi-equilibrium problem tp a vector generalized Nash equilibrium problem

(Prof. Poom Kumam)

• 10:45–11:30: New paradigm of economic thinking under uncertainty

(Prof. Polina Khrennikova)

• 11:30–12:15: Toward set-valued analysis of big data uncertainty in econometric

models (Prof. Daniel S. Hain)

Afternoon: Parallel Sessions

14:00–17:00: Discussion 17:00: Closing Session

