ECONVN 2022

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,

The vice president of BUH

NGÂN HÀNG NHÀ NƯỚC VIỆT NAM
TRƯỜNG ĐẠI HỌC NGÂN HÀNG THÀNH PHỐ HỒ CHÍ MINH

Assoc. Prof. Nguyen Duc Trung

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_nSKh3BuJ-sO8Zy6aD_AV4kXveZGqAaNDhbEaoor6E/viewform?edit_requested=true

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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

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