The Second International Econometric Conference of Vietnam
Monday 14th January 2019

Time	Main Hall	Room C104	Room C105	Room C106
8.00 - 9.00	Registration			
9.00 - 9.45	Opening			
9.45 - 12.00	**Plenary session A. Chair: Vladik Kreinovich**			
9.45 - 10.30	Hung T. Nguyen, Trung Nguyen and Thach Nguyen: Beyond Traditional Probabilistic Methods in Econometrics ?			
10.30 - 11.15	Polina Khrennikova: Quantum-like Model of Subjective Expected Utility: A Survey of Application to Finance			
11.15 - 12.00	Emmanuel Haven: Finance and the Quantum Mechanical Formalism			
12.00 - 13.30	**LUNCH**			
Room	**Parallel session A1 (Roon C101)**	**Parallel session A2**	**Parallel session A3**	**Parallel session A4**
Chair	**William Briggs**	**Tonghui Wang**	**Lanh Tran**	**Boualem Djehiche**
13.30 - 13.55	Paravee Maneejuk, Woraphon Yamaka and Duentemduang Nachaingmai: Bayesian Analysis of the Logistic Kink Regression Model Using Metropolis - Hastings Sampling	X. Zhu, T.WANG, X. Zhang, L. Wang: Comparison on Measures of Asymmetric Associations	Ngoc Bui Hoang: Energy Consumption and Economic Growth Nexus in Vietnam: An ARDL Approach	Dung Hoang: Explaining and Anticipating Customer Attitude Towards Brand Communication and Customer Loyalty: An Empirical Study in Vietnam's ATM Banking Service Context
13.55 - 14.20	Anh Thi Hoang Pham: Is Lending Standard Channel Effective in Transmission Mechanism of Macroprudential Policy? The Case of Vietnam	Bui Huy Khoi, Dang Ngoc Dai, Nguyen Huu Lam and Nguyen Van Chuong: The Relationship among Education Service Quality, University Reputation and Behavioral Intention in Vietnam	Thao Le, Hang Le and Dung Nguyen: The Impact of Anchor Exchange Rate Mechanism in USD for Vietnam Macroeconomic Factors	Cuong Tran, An Pham and Loan Vo: Measuring Misalignment between East Asian and the United States through Purchasing Power Parity
14.20 - 14.45	Phung Nguyen, Thuy Nguyen and Hang Hoang: The Impact of Foreign Reserves Accumulation on Inflation in Vietnam: An ARDL Bounds Testing Approach	Quynh Nga Duong, Cam Linh Nguyen Tran, Hong Tuoi Nguyen Thi and Minh Dien Pham: Impact of Leverage on Firm Investment: Evidence from GMM Approach	Bui Hoang Ngoc and Dang Bac Hai: The Impact of Foreign Direct Investment on Structural Economic in Vietnam	An Pham, Loan Vo and Cuong Tran: Determinants of Net Interest Margins in Vietnam Banking Industry

14.45 - 15.10	Rungrapee Phadkantha, Woraphon Yamaka and Songsak Sriboonchitta: Analysis of Herding Behavior Using Bayesian Quantile Regression	Khoi Luu: Oligopoly Model and Its Applications in International Trade	Le Hoang Phong, Dang Thi Bach Van and Ho Hoang Gia Bao: A Nonlinear Autoregressive Distributed Lag (NARDL) Analysis on Determinants of Vietnam's Stock Market	Pham Ngoc Thanh, Nguyen Duy Phuong and Bui Hoang Ngoc: Economic Integration and Environmental Degradation in ASEAN Countries
15.15 - 15.30	**COFFEE BREAK**			
Room	**Parallel session A5 (Roon C101)**	**Parallel session A6**	**Parallel session A7**	**Parallel session A8**
Chair	**Akira Namatame**	**Vladik Kreinovich**	**Duong Quynh Nga**	**Le Van Chon**
15.30 - 15.55	Sukrit Thongkairat, Woraphon Yamaka and Songsak Sriboonchitta: Bayesian Approach for Mixture Copula Model	Thongchai Dumrongpokaphan, Afshin Gholamy, Vladik Kreinovich and Phuong Nguyen: Why Hammerstein-Type Block Models are So Efficient: Case Study of Financial Econometrics	Pham Dinh Long, Le Nam Hai and Duong Quynh Nga: Measuring Users' Satisfaction on University Library Services Quality: Structural Equation Modeling Approach	Chon Le: Detection of Structural Changes Without Using P Values
15.55 - 16.20	Wachirawit Puttachai, Woraphon Yamaka, Paravee Maneejuk and Songsak Sriboonchitta: Analysis of the Global GDP Failure Using the Cox Proportional Hazards Model	Ngoc Huong Vu, Thanh Nhan Nguyen and Ha Thu Le: Impacts of Monetary Policy on Inequality: The Case of Vietnam	Hoang Hang, Vo Nguyen Kieu Trinh and Ha Nguyen Tuong Vy: Analysis of the Factors Affecting Credit Risk of Commercial Banks in Vietnam	Ha Doan, Hang Hoang, and Nhan Dang: Measuring Internal Factors Affecting the Competitiveness of Financial Companies: The Research Case in Vietnam
16.20 - 16.45	Natthaphat Kingnetr, Supanika Leurcharusmee, Jirakom Sirisrisakulchai and Songsak Sriboonchitta: Income Risk Across Industries in Thailand: A Pseudo-Panel Analysis	Ho Sy Ngoc, Do Huu Hai, Hoang Ngoc Hai, Nguyen Van Huong and Nguyen Tien Dung: Assessment of the Quality of Growth Regarding the Efficient Utilization of Material Resources	Trung Nguyen Duc, Hac Le Dinh and Chung Nguyen Hoang: Analysis of Monetary Policy Shocks in the New Keynesian Model for Viet Nam's Economy the Approach: Rational Expectations	Vu Hai Yen, Nguyen Thanh Nhan, Pham Lam Anh and Nguyen Thi Thu Trang: Threshold Effects of Government's External Debt for Emerging Countries
16.45 - 17.10	Worrawat Saijai, Woraphon Yamaka, Paravee Maneejuk and Songsak Sriboonchitta: Time-Varying Spillover Effect among Oil Prices and Macroeconomic Variables	Anh T. P. Hoang and Anh D. Pham: Does Female Representation on Board Improve Firm Performance? A Case Study of Non-Financial Corporations in Vietnam	Thanuja Silva, Sanjaya Dissanayake and Sarath Peiris: The Use of Fractionally Autoregressive Integrated Moving Average for the Rainfall Forecasting	Ta Thi Doan, Nguyen Vinh Thanh and Do Huu Hai: Public Services in Agricultural Sector in Hanoi in the Perspective of Local Authority

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Tuesday 15th January 2019

Time	Roon C101	Room C104	Room C105	Room C106
8.30 - 11.45	**Plenary session B. Chair: Hung T. Nguyen**			
8.30 - 9.15	William Briggs: Everything Wrong with P-Values Under One Roof.			
9.15 - 10.00	David Trafimov: What to Do Instead of Null Hypothesis Significance Testing or Confidence Intervals			
10.00 - 10.15	**COFFEE BREAK**			
10.15 - 11.00	Miroslav Svitek, Olga Kosheleva, Vladik Kreinovich and Thach N. Nguyen: Why Quantum (Wave Probability) Models Are a Good Description of Many Non-Quantum Complex Systems, and How to Go Beyond Quantum Models.			
11.00 - 11.45	Lanh Tran: How to Beat the Market ?			
11.45 - 13.30	**LUNCH**			
Room	**Parallel session B1**	**Parallel session B2**	**Parallel session B3**	**Parallel session B4**
Chair	**Polina Khrennikova**	**Pham Dinh Long**	**Nguyen Ngoc Thach**	**Vuong Duc Hoang Quan**
13.30 - 13.55	Z. Ma, Y.J. Chen, T.WANG, W. Peng: Inferences on the Location Parameters under Multivariate Skew Settings	Nachatchapong Kaewsompong, Paravee Maneejuk and Woraphon Yamaka: Export Price and Local Price Relation in Longan of Thailand: The Bivariate Threshold VECM Model	Thinh Tran Quoc, Anh Ly Hoang and Quoc Pham Phu: The Level of Voluntary Information Disclosure in Vietnamese Commercial Banks	Trinh Hoang Nam and Vuong Duc Hoang Quan: Multi-Dimensional Analysis of Perceived Risk in Credit Card Adoption
13.55 - 14.20	Tran Anh Tuan, Vladik Kreinovich, Thach Ngoc Nguyen: Decision-Making under Interval-Uncertainty: Beyond Hurwicz Pessimismoptimism Criterion	Tam Tran, Khuyen Le, Minh Le and Thanh Ngo: Earnings quality: Does State Ownership Matter? Evidence from Vietnam	Thinh Tran Quoc and Tan Nguyen Ngoc: Corporate Governance Factors Impact on the Earnings Management - Evidence on Listed Companies in Ho Chi Minh Stock Exchange	Bui Khoi and Ngo Van Tuan: Empirical Study On Purchasing Intention in Vietnam with Applying Smartpls 3.0 Software
14.20 - 14.45	Petchaluck Boonyakunakorn, Pathairat Pastpipatkul and Songsak Sriboonchitta: Value at Risk of the Stock Market in ASEAN-5	Bui Khoi and Ngo Van Tuan: Empirical Study on Banking Service Behavior in Vietnam with Smartpls 3.0 Software Application	Nguyen Ngoc Thach and Nguyen Van Diep: The Seasonal Affective Disorder Cycle on the Vietnam's Stock Market	Oanh T. K. Tran, Minh T.H. Le, Anh T. P. Hoang and Dan N. Tran: The Impact of Oil Shocks on Exchange Rates in Southeast Asian Countries - A Markov-Switching Approach

14.45 - 15.10	Pichayakone Rakpho, Woraphon Yamaka and Songsak Sriboonchitta: Markov Switching Dynamic Multivariate GARCH Models for Hedging on Foreign Exchange Market	Bui Khoi and Ngo Van Tuan: Empirical Study of Worker's Behavior in Vietnam	Nguyen Ngoc Thach: Impacts of the World Oil Price on the Inflation on Vietnam - A Structural Vector Autoregression Approach	Phumin Sumalai, Pasakorn Yordsorn, Piyachat Borisut, Poom Kumam and Yeol Je Cho: Common Fixed Point Theorems for Weakly Generalized Contraction and Applications on G-Metric Spaces
15.15 - 15.30	**COFFEE BREAK**			
Room	**Parallel session B5**	**Parallel session B6**	**Parallel session B7**	**Parallel session B8**
Chair	**Emmanuel Haven**	**Tonghui Wang**	**Lanh Tran**	**Vladik Kreinovich**
15.30 - 15.55	Thach N. Nguyen, Olga Kosheleva, Vladik Kreinovich and Hoang Phuong Nguyen: Blockchains Beyond Bitcoin: Towards Optimal Level of Decentralization in Storing Financial Data	Dan Dang Van and Binh Vu Duc: Evaluating the Impact of Official Development Assistance (ODA) on Economic Growth in Developing Countries	Le Phan Thi Dieu Thao and Nguyen Xuan Truong: The Impact of External Debt to Economic Growth in Viet Nam: Linear and Nonlinear?	Aqeel Shahzad, Abdullah Shoaib, Konrawut Khammahawong and Poom Kumam: New Ciric Type Rational Fuzzy F-Contraction for Common Fixed Points
15.55 - 16.20	Payap Tarkhamtham, Woraphon Yamaka and Songsak Sriboonchitta: Modeling the Dependence among Crude Oil, Stock and Exchange Rate: A Bayesian Smooth Transition Vector Autoregression	Dan Dang Van and Binh Vu Duc: The Effect of Macroeconomic Variables on Economic Growth: A Cross-Country Study	Quynh Anh Dang and Van Hai Le: The Effect of Macroeconomic Policies on Equity Market Liquidity: Impirical Evidence in Vietnam	Phumin Sumalai, Ehsan Pourhadi, Khanitin Muangchoo-In and Poom Kumam: A Note on Some Recent Strong Convergence Theorems of Iterative Schemes for Semigroups with Certain Conditions
16.20 - 16.45	Nartrudee Sapsaad, Pathairat Pastpipatkul, Woraphon Yamaka and Songsak Sriboonchitta: Effect of FDI on the Economy of Host Country: Case Study of ASEAN and Thailand	Dan Dang Van and Japan Huynh: The Effects of Loan Portfolio Diversification on Vietnamese Banks' Return	Hang Nga Nguyen Thi and Anh Tuan Tran: Consumers' Purchase Intention of Pork Traceability: The Moderator Role of Trust	Isa Yildirim, Wudthichai Onsod and Poom Kumam: Fixed Point Theorems of Contractive Mappings in A-Cone Metric Spaces over Banach Algebras
16.45 - 17.10	Wilawan Srichaikul, Woraphon Yamaka and Songsak Sriboonchitta: The Effect of Energy Consumption on Economic Growth in BRICS Countries: Evidence from Panel Quantile Bayesian Regression	Hoang Huyen and Tran Huong: The Investigation into the Impact of FDI, Domestic Investment Capital, Human Resources, and Trained Workers on Economic Growth in Vietnam	Thuy Nguyen Van, Binh Ngo Thi Xuan and Phung Nguyen Thi Kim: Factors Impact on Brand Equity: An Empirical Study in Vietnam Banking Sector	Plern Saipara, Kamonrat Sombut and Nuttapol Pakkaranang: Proximal Point Algorithm Involving Hybrid Iteration for Solving Convex Minimization Problem and Common Fixed Point Problem in Non-Positive Curvature Metric Spaces

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Wednesday 16th January 2019

Time	Roon C101	Room C104	Room C105	Room C106
8.30 - 11.45	**Plenary session C. Chair: Emmanuel Haven**			
8.30 - 9.15	Hung T. Nguyen and Thach Nguyen: A Closer Look at the Modeling of Economics Data			
9.15 - 10.00	Thongchai Dumrongpokaphan, Vladik Kreinovich and Songsak Sriboonchitta: Why Threshold Models: A Theoretical Explanation			
10.00 - 10.15	**COFFEE BREAK**			
10.15 - 11.00	Boualem Djehiche: Boualem Djehiche, Julian Barreiro-Gomez and Hamidou Tembine: Mean-Field-Type Games for Blockchain-Based Distributed Power Networks			
11.00 - 11.45	Akira Namatame: Agent-Based Artificial Financial Market			
11.45 - 13.30	**LUNCH**			
Room	**Parallel session C1**	**Parallel session C2**	**Parallel session C3**	
Chair	**Nguyen Thi Hong Vinh**	**Nguyen Van Thich**	**Do Huu Hai**	
13.30 - 13.55	Vinh Thi Hong Nguyen: Exchange Rate Variability and Optimum Currency Areas: Evidence from ASEAN	Vo Van Ban: Analyzing Factors Affecting Risk Management of Commercial Banks in Ho Chi Minh City, Vietnam	Ta Thi Doan, Do Huu Hai and Ho Sy Ngoc: Public Investment and Public Services in Agricultural Sector in Hanoi	
13.55 - 14.20	Nguyen Nghia, Tran Khang and Nguyen Thanh: The Channel Whereby the Influence of Over-Investment on Firm Performance is Restrained by Debt and Dividend Policy: Evidence from an Emerging Market	Hai Minh Nguyen: Impacts of the Sectoral Transformation on the Economic Growth in Vietnam	Thi Tuong Tam Nguyen and Hanh My Ho: Factors Influence to Accounting Information Quality: A Study of Difference Between Perception of Importance and Actual Performance Level in SMEs in HCM City	
14.20 - 14.45	Chau Thuong, Nguyen Thanh and Tran Khang: The Interactive Moderation of Market Competition towards the Leverage-Performance Nexus under Over-Investment: Evidence in Vietnam	Thi My Hanh Nguyen: Can Vietnam Move to Inflation Targeting?		

14.45 - 15.10	Chau Thuong, Nguyen Thanh and Tran Khang: The Firm Performance - Overinvestment Relationship under the Government's Regulation	Huy Hoang Tran: Impact of the Transmission Channel of the Monetary Policies on the Stock Market		
Time	**Main Hall**			
15.15 - 16.00	**Closing Session: Chair: Vladik Kreinovich, Trung D. Nguyen, and Nguyen Ngoc Thach**			