The 10th International Conference of The Thailand Econometric Society 2017

Wednesday 11th January 2017

Time	Main Hall	ECB 1201	ECB 1202
8.00 - 9.00	Registration		
9.00 - 9.30	Openning		
	PLENARY SESSION		
	Chair: Hung T. Nguyen		
9.30 - 10.45	**First Keynote Speaker: E. Ronchetti** "Robust estimation of Heckman model"		
10.45 - 12.00	**Invited talk: R. Martin** "Prior-free probabilistic inference for econometricians"		
12.00 - 13.30		**Lunch**	
	PS 1	**PS 2**	**PS 3**
	Chair: R. Martin	**Chair: Berlin Wu**	**Chair: M. Wolf**
13.30 - 14.00	Plausibility regions on the skewness parameter of skew normal distributions based on inferential models **(T. Wang)**	The impact of extreme events on porfolio in financial risk management **(Kittawid Autchariyapanitkul)**	Why cannot we have a strongly consistent family of skew normal (and Higher Order) distributions? **(Vladik Kreinovich)**
14.00 - 14.30	An alternative to p-value in hypothesis testing with applications in model selection of stock price data **(H. Tran)**	The effect of regression design on optimal tests for finding break positions **(Brendan McCabe)**	Sequential Monte Carlo sampling for state space models **(Mario Wuthrich)**
14.30 - 15.00	Chinese outbound tourism demand to Singapore Malaysia and Thailand destinations: A study of political events and holiday impacts **(Jianxu Liu)**	Do we have robust GARCH models under different mean equations: Evidence from Exchange Rates of Thailand? **(Tanaporn Tungtrakul)**	Effect of helmet use on severity of head injuries using doubly robust estimators **(Jirakom Sirisrisakulchai)**
15.00 - 15.30	Forecasting cash holding with cash deposit using time series approaches **(Kobpongkit Navapan)**	FDI, exports and economic growth in ASEAN region: empirical analysis from panel data **(Pheara Pheang)**	The effectiveness and determinants of foreign exchange intervention in Japan: a simultaneous censored regression approach **(Shihti Yu)**
15.30 - 16.00	Joint determinants of foreign direct investment (FID) inflow in Cambodia: a panel co-integration approach **(Theara Chhorn)**	Robustness in Empirical Econometrics **(Colin McKenzie)**	stochastic frontier model in financial econometrics : a copula-based approach **(Phachongchit Tibprasorn)**

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Thursday 12th January 2017

Time	Main Hall	ECB 1201	ECB 1202
8.00 - 8.30	Registration		
	PLENARY SESSION		
	Chair: Hung T. Nguyen		
8.30 - 9.30	**Second Keynote address: F. Bandi** "Systematic flatness"		
9.45 - 10.30	**Special invited talk: V. Kreinovich** "Robustness as a criterion for selecting a probability distribution under uncertainty"		
10.30 - 11.00	**Coffee break**		
	PLENARY SESSION		
	Chair: R. Jirousek		
11.00 - 11.30	Weighted least squares and adaptive least squares: Further empirical evidence **(M Wolf)**		
11.30 - 12.00	Robustness in forecasting future liabilities in insurance **(B. Choy)**		
12.00 - 13.00	**Lunch**		
13.00 - 14.00	**Business Meeting at 2nd-floor seminar room (Chair : Hung T. Nguyen)**		
	PS 4	**PS 5**	**PS 6**
	Chair: Aree Wiboonpongse	**Chair: Hien .D. Tran**	**Chair: Haiyan Song**
14.00 - 14.30	Natural resources , Financial development and sectoral value added in a resource based economy **(Hooi Hooi Lean)**	Econometric models of probabilistic choice: Beyond McFadden's formulas **(Vladik Kreinovich)**	EM estimation for multivariate skew slash distribution **(T. Wang)**
14.30 - 15.00	Confidence intervals for the common mean of several normal populations **(Warisa Thangjai)**	A generalized information theoretic approach to non-linear time series model **(Woraphon Yamaka)**	Estimating effciency of stock return with interval data **(Phachongchit Tibprason)**
15.00 - 15.30	To determine the key successful factors for releasing a new APP: An example of full-poly-mesh **(Tzong-Ru Lee)**	Testing the validity of economic growth theories using copula-based seemingly unrelated quantile kink regression **(ParaveeManeejuk)**	Gravity model of trade with linear quantile mixed models approach **(Petchaluck Boonyakunakorn)**
15.30 - 16.00	Forecasting GDP growth in Thailand with different leading indicators using MIDAS regression models **(Natthaphat Kingnetr)**	Predictive recursion maximum likelihood of threshold autoregressive model **(Woraphon Yamaka)**	Can bagging improve the forecasting performance of tourism demand models? **(Haiyan Song)**
16.00 - 16.30	Froecasting Asian credit default swap spreads: A comparison of multi-regime models **(Chatchai Khiewngamdee)**	A multivariate generalized FGM copula and its application to multiple regression **(T. Wang)**	A new estimation method for mixture of normal distributions **(Baokun Li)**

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	PS 7	**PS 8**	**PS 9**
	Chair: B. Choy.	**Chair: T. Wang**	**Chair: Cheng Hsiao**
9.00 - 9.30	Robust predictions of hourly gas demands in Germany **(Thorsten Koch)**	Analysis of global competitiveness using copula-based stochastic frontier kink model **(Paravee Maneejuk)**	Predictive belief functions: Different approaches and practical construction **(Thierry Denoeux)**
9.30 - 10.00	Hierachical cluster analysis for large-scale data sets with application to nance and social networks **(Sakaaki Miyamoto)**	Analyzing the contribution of ASEAN stock markets to sysematic risk **(Kritsana Khemawanit)**	Explaining the efficience with which rural houiseholds in Bangladesh use their resources to alleviate poverty **(Euan Fleming)**
10.00 - 10.30	On conditioning in multidimensioal probabilistic models **(RadimJirousek)**	The visitors' attitudes and perceived value toward rural regeneration community development in Taiwan **(Wan-Tran Huang)**	Minimum distance estimation of search costs using price distribution **(Sorawoot Srisuma)**
10.30 - 11.00	How to explain ubiquity of constant elasticity of substitution (CES), production and utility functions without explicitly postulating CES? **(Vladik Kreinovich)**	Key economic sectors and their transitions: Analysis of world input-output network **(Akira Namatame)**	Do China's High-Speed-Rail Projects Promote Local Economy? **(Cheng Hsiao)**
11.00 - 11.30	The role of Asian credit default swap index in porfolio risk management **(Chatchai Khiewngamdee)**	Constructions of multivariate copulas **(T. Wang)**	
12.00 - 13.00	**Lunch**		
	PLENARY SESSION		
	Chair: Vladik Kreinovich		
13.30 - 14.00	Modeling Seasonality and Serial Dependence of Electricity Price Curves with Warping Functional Autoregressive Dynamics **(Chen Ying)**		
14.00 - 14.30	Robust normal mixtures for financial porfolio allocation **(Marco Gambacciani)**		
14.30 - 15.00	Macroeconomic Forecasting Methods on Big Data Context **(Prof. Berlin Wu)**		
15.00 - 15.30	How to make plausibility-based forecasting more accurate? **(Vladik Kreinovich)**		
15.30 - 16.00	**CLOSING SESSTION**		