

The 12th International Conference of The Thailand Econometric Society

Wednesday 9th January 2019

Time	Main Hall	Room ECB 2301	Room ECB 2302
8.00 - 9.00	Registration		
9.00 - 9.45	Opening		
9.45 - 12.00	Plenary session. Chair: Prof. Vladik Kreinovich		
9.45 - 10.30	E. Haven : The Quantum formalism for social sciences		
10.30 - 11.15	David Trafimow : My ban on null hypothesis testing and confidence intervals		
11.15 - 12.00	William Briggs : The replacement for hypothesis testing		
12.00 - 13.15	Lunch		
	Parallel session A1	Parallel session A2	Parallel session A3
	Chair: Dr. Donald Bamber	Chair: Prof. Tonghui Wang	Chair: Prof. Sang-Yeol Lee
13.15 - 13.45	How to Take Expert Uncertainty into Account: Economic Approach Illustrated by Pavement Engineering Applications (Edgar Daniel Rodriguez Velasquez, Carlos Chang Albitres, Thach N. Nguyen, Olga Kosheleva and Vladik Kreinovich.)	Desired sample size for estimating the skeweness under normal setting (Tonghui Wang)	Forecasting Exchange Rate with Linear and Non-linear Vector Autoregressive (Rungrapee Phadkantha, Woraphon Yamaka and Songsak Sriboonchitta)
13.45 - 14.15	Quantum Approach Explains the Need for Expert Knowledge: On the Example of Econometrics (Songsak Sriboonchitta, Hung Nguyen, Olga Kosheleva, Vladik Kreinovich and Thach N. Nguyen.)	Benfordness of Chains of Truncated Beta Distributions via a Piecewise Constant Approximation (Teerapot Wiriyakraikul, Songkiat Sumetkijakan and Tippawan Santiwipanont.)	Predictive recursion maximum likelihood for kink regression model (Noppasit chakpitak, Woraphon Yamaka, and Paravee Maneejuk)
14.15 - 14.45	Analysis of Small and Medium-sized Enterprises' Insolvent Probability by Financial Statements using Probit Kink Model: Manufacture Sector in Songkhla Province, Thailand (Chalerm Jaitang, Paravee Maneejuk, Aree Wiboonpongse and Songsak Sriboonchitta.)	Simultaneous Confidence Intervals for All Differences of Variances of Log-Normal Distributions (Warisa Thangjai and Suparat Niwitpong.)	The dependence between international crude oil price and Vietnam stock market: Nonlinear cointegration test approach (Le Hoang Anh, Tran Phuoc, and Ha Thi Nhu Phuong)
14.45 - 15.00	COFFEE BREAK		
	Parallel session A4	Parallel session A5	Parallel session A6
	Chair: Prof. Omorogbe Joseph Asemota	Chair: Prof. Roengchai Tansuchat	Chair: Prof. Vladik Kreinovich
15.00 - 15.30	Monetary Policy Shocks and Macroeconomic Variables: Evidence from Thailand. (Popkarn Arwatchanakarn)	Value at risk of SET returns Based on Bayesian Markov-Switching GARCH Approach (Petchaluck Boonyakunakorn, Pathairat Pastpipatkul and Songsak Sriboonchitta.)	Algorithmic Need for Subcopulas (Thach N. Nguyen, Olga Kosheleva, Vladik Kreinovich and Hoang Phuong Nguyen)
15.30 - 16.00	Thailand is household income inequality revisited: evidence from decomposition approaches (Natthaphat Kingnetr, Supanika Leurcharusmee and Songsak Sriboonchitta)	Exchange Rates Forecast of an Emerging Economy through an appropriate fitted time series model (Gnanadarsha Dissanayake and Rasika Yatigamma.)	Bayesian Extreme Value Optimization Algorithm: Application to forecast the Rubber Futures in Futures Exchange Markets (Arisara Romyen, Chukiat Chaiboonsri and Satawat Wannapan.)
16.00 - 16.30	The Technical Efficiency of tourism and logistics in Asia-Pacific: Comparing Bootstrapping DEA and Stochastic Frontier Analysis (Chanamart Intapan, Songsak Sriboonchitta, Chukiat Chaiboonsri and Pairach Piboonrunroj)	An Analysis of Impact of Digital Economy on Change in Thailand is Economic Trends Using Dynamic Stochastic General Equilibrium (DSGE) (Chaiwat Klinlampu, Chukiat Chaiboonsri, Anuphak Saosaovaphak and Jirakom Siririsakulchai.)	Frequency domain causality analysis of stock market and economic activities in Vietnam (Nguyen Ngoc Thach, Le Hoang Anh, and Ha Thi Nhu Phuong)

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Time	Main Hall	Room ECB 2301	Room ECB 2302
8.00 - 9.00	Registration		
9.00 - 11.15	Plenary session. Chair: Prof. William Briggs		
9.00 - 9.45	Cathy Chen : Bayesian modelling structural changes		
9.45 - 10.30	Donald Bamber : Statisticians should not tell scientists what to think		
10.30 - 11.15	Hung T. Nguyen : On quantum probability calculus for modeling economic decisions		
11.15 - 13.00	LUNCH		
13.00 - 14.00	Business Meeting: Seminar Room. Chair : Prof. Hung T. Nguyen		
	Parallel session B1	Parallel session B2	Parallel session B3
	Chair: Prof. Emmanuel Haven	Chair: Prof. David Trafimow	Chair: Prof. Lanh Tran
14.00 - 14.30	Stability of Vietnam Money Demand Function: An Empirical Application of Multiple Testing with a Structural Break (Hien Bui Quang and Long Pham Dinh.)	The Interaction between Fiscal Policy, Macroprudential Policy and Financial Stability in Vietnam -an Application of Structural Equation Modeling (Nguyen Ngoc Thach, Tran Thi Kim Oanh and Huynh Ngoc Chuong.)	Trading Signal Analysis with Pairs Trading Strategy in the Stock Exchange of Thailand (Natnarong Namwong, Woraphon Yamaka and Roengchai Tansuchat.)
14.30 - 15.00	Analytic on Long-run equilibrium between Thailand's Economy and MICE industry using Bayesian inference (Chanamart Intapan, Songsak Sriboonchitta, Chukiat Chaiboonsri and Pairach Piboonrungraj)	Impacts of Global Market Volatility and US Dollar on Agricultural Commodity Futures Prices: A Panel Cointegration Approach (Khunanont Lerkeithamrong, Chatchai Khiewngamdee and Rossarin Osathanukul.)	Comparison on measures of asymmetric association (Tonghui Wang)
15.00 - 15.45	Modeling persistent and periodic weekly rainfall in an environment of an emerging Asian Economy (Thanuja Silva, Sanjaya Dissanayake and Sarath Peiris.)	A Regime Switching Skew-distribution Model of Contagion (Woraphon Yamaka, Payap Tarkhamtham, Paravee Maneejuk and Songsak Sriboonchitta.)	Condence Intervals for the Inverse Mean and Difference of Inverse Means of Normal Distributions with Unknown Coefficients of Variation (Warisa Thangjai, Sa-Aat Niwitpong and Suparat Niwitpong)
15.45 - 16.00	COFFEE BREAK		
	Parallel session B4	Parallel session B5	Parallel session B6
	Chair: Prof. Jainxu Liu	Chair: Prof. Chukiat Chaiboonsri	Chair: Prof. Tonghui Wang
16.00 - 16.30	Using Confirmation Factor Analysis to Construct a Financial Stability Index for Vietnam (Nguyen Ngoc Thach, Tran Thi Kim Oanh and Huynh Ngoc Chuong.)	Markov Switching Constant Conditional Correlation GARCH models for hedging on Gold and Crude oil (Noppasit Chakpitak, Pichayakone Rakpho and Woraphon Yamaka.)	Confidence Intervals for the Mean of Delta-Lognormal Distribution (Patcharee Maneerat, Sa-Aat Niwitpong and Suparat Niwitpong.)
16.30 - 17.00	Mercury Retrograde and Stock Market Returns in Vietnam (Nguyen Ngoc Thach and Nguyen Van Diep.)	Portfolio optimization of Stock, Oil and Gold returns: A Mixed Copula-based approach (Sukrit Thongkairat, Woraphon Yamaka and Nopasit Chakpitak.)	Confidence intervals for coefficient of variation of three parameters delta-lognormal distribution (Noppadon Yosboonruang, Suparat Niwitpong and Sa-Aat Niwitpong.)
17.00 - 17.30	Structural Breaks Dependence Analysis of Oil, Natural Gas, and Heating Oil: A Vine-copula Approach (Nopasit Chakpitak, Payap Tarkhamtham, Woraphon Yamaka and Songsak Sriboochitta.)	Markov Switching Quantile model with unknown tau for Energy stocks price index Thailand (Pichayakone Rakpho, Woraphon Yamaka and Songsak Sriboonchitta.)	Confidence Intervals for Difference between Means and Ratio of Means of Weibull Distribution (Manussaya La-Ongkaew, Suparat Niwitpong and Sa-Aat Niwitpong.)

The 12th International Conference of The Thailand Econometric Society

Friday 11th January 2019

Time	Main Hall	Room ECB 2301	Room ECB 2302
8.00 - 9.00	Registration		
9.00 - 11.15	Plenary session. Chair: Prof. Hung T. Nguyen		
9.00 - 9.45	Lanh Tran : How annualized wavelet trading beats the market		
9.45 - 10.30	Vladik Kreinovich : Why the best predictive models are often different from the best explanatory models: A theoretical explanation		
10.30 - 11.15	Sang-Yeol Lee : Change Point Test for Time Series Models and Goodness of Fit Test		
11.15-13.00	LUNCH		
	Parallel session C1	Parallel session C2	Parallel session C3
	Chair: Prof. Cathy Chen	Chair: Prof. Supanika Leurcharusmee	Chair: Prof. Jainxu Liu
13.15 - 13.45	Kalman filter and structural change (O.J. Asemota)	The Impacts of Macroeconomic Variables on Economic Growth: Evidence from China, Japan, and South Korea (Wilawan Srichaikul, Woraphon Yamaka and Songsak Sriboonchitta.)	Technical Efficiency Analysis of Top Agriculture Producing Countries in Asia: Zero Inefficiency Meta-frontier Approach (Jianxu Liu, Hui Li, Songsak Sriboonchitta and Sanzidur Rahman.)
13.45 - 14.15	A Regime Switching Vector Error Correction Model of Analysis of Cointegration in Oil, Gold, Stock Markets (Sukrit Thongkairat, Woraphon Yamaka and Songsak Sriboonchitta)	Determinants of foreign direct investment inflow in ASEAN countries: Panel Threshold approach and panel smooth transition regression approach, (Noppasit Chakpitak, Wilawan Srichaikul, Woraphon Yamaka and Songsak Sriboonchitta.)	The Dependence Structure of Natural Rubber Demand: Evidence from dependent structure of ASEAN (Kewalin Somboon, Chukiat Chaiboonsria, Satawat Wannapana and Songsak Sriboonchitta.)
14.15 - 14.45	A Regime switching time-varying copula approach to oil and stock markets dependence: the case of G7 economies (Rungrapee Phadkantha, Woraphon Yamaka and Songsak Sriboonchitta)	An Analysis of Stock Market Cycle with Markov Switching and Kink Model (Konnika Palason and Roengchai Tansuchat.)	Technical Efficiency Analysis of Agricultural Production of BRIC Countries and the United States of America: A Copula-Based Meta-Frontier Approach (Jianxu Liu, Yangnan Cheng, Sanzidur Rahman and Songsak Sriboonchitta.)
14.45 - 15.00	COFFEE BREAK		
	Parallel session C4		
	Chair: Prof. Vladik Kreinovich		
15.00 - 15.30	Comparisons of Confidence Interval for a Ratio of Non-normal Variances Using a Kurtosis Estimator (Channarong Wongyai and Sirima Suwan.)		
15.30 - 16.00	Estimating the Difference in the Percentiles of Two Delta-Lognormal Independent Populations (Maneerat Jaithun, Sa-Aat Niwitpong and Suparat Niwitpong)		
16.00 - 16.30	Closing Session: Chair : Vladik kreinovich.		