## The 6<sup>th</sup> International Symposium on

## Integrated Uncertainty in Knowledge Modelling and Decision Making

# **1UKM 2018**

Hanoi, Vietnam, March 15 – 17, 2018

## HANOI NATIONAL UNIVERSITY OF EDUCATION

136 Xuan Thuy Str, Cau Giay, Hanoi

## THU, 15<sup>TH</sup> MARCH (morning)

**7:30 – 8:30** Registration

8:30 – 9:00 Opening [Conference Hall, 2nd floor, K1 Building]

[General Chairs, PC Chairs, Local Organization Chairs]

9:00 – 10:00 Plenary 1 [Conference Hall]

Using Statistical Machine Learning Techniques to Analyze Satellite Optical Signature

Phan DAO, U.S. Air Force Research Laboratory, USA

**Chair: Akira NAMATAME** 

10:00 – 10:30 Coffee break [2<sup>nd</sup> floor of K1 Building opposite to the Conference Hall]

## 10:30 – 12:10 Parallel Session A: Uncertainty Management and Decision Support I [Room 201]

**Chair: Masahiro INUIGUCHI** 

A Granularity Approach to Vague Quantification

Christian G. Fermuller

Do It Today or Do It Tomorrow: Empirical Non-Exponential Discounting Explained by Symmetry Ideas

Francisco Zapata, Olga Kosheleva, Vladik Kreinovich, Thongchai Dumrongpokaphan

Linguistic Summarization Based on the Inherent Semantics of Linguistic Words *Thi Lan Pham, Cam Ha Ho, and Cat Ho Nguyen* 

Euclidean Distance Matrix Completion Approach to the Discreditably Molecular Distance Geometry Problem with Fuzzy Interval Uncertainty

Weldon A. Lodwick, Luiz L. Salles Neto, Carlile Lavor

#### 10:30 – 12:10 Parallel Session B: Statistical Methods I [Room 202]

#### Chair: Roengchai TANSUCHAT

On a Generalized Method of Combining Predictive Distributions for Stock Market Index Son Phuc Nguyen, Uyen Hoang Pham, Thien Dinh Nguyen

Pairs Trading via Nonlinear Autoregressive GARCH Models
Benchawanaree Chodchuangnirun, Kongliang Zhu, Woraphon Yamaka

A Regime Switching for Dynamic Conditional Correlation and GARCH: Application to Agricultural Commodity Prices and Market Risks

Benchawanaree Chodchuangnirun, Woraphon Yamaka, Chatchai Khiewngamdee

Quantum Econometrics: How to Explain Its Quantitative Successes and How the Resulting Formulas Are Related to Scale Invariance, Entropy, and Fuzziness

Kittawit Autchariyapanitkul, Olga Kosheleva, Vladik Kreinovich, Songsak Sriboonchitta

## 12:10 – 13:30 Lunch [2<sup>nd</sup> floor of K1 Building opposite to the Conference Hall]

## THU, 15<sup>TH</sup> MARCH (afternoon)

## **13:30 – 14:30** Plenary 2 [Conference Hall]

Computational Decision Making and Data Science - Challenges and Opportunities Pedja NESKOVIC, Office of Naval Research, USA

**Chair: Hiekeun KO** 

## 14:30 – 15:00 Coffee break [2<sup>nd</sup> floor of K1 Building opposite to the Conference Hall]

#### 15:00 – 17:05 Parallel Session A: Statistical Methods II [Room 201]

#### Chair: Kittawit AUTCHARIYAPANITKUL

Modeling Dependence with Copulas: Are Real Estates and Tourism Associated? *Roengchai Tansuchat, Paravee Maneejuk* 

A Markov-switching Model with Mixture Distribution Regimes *Paravee Maneejuk, Woraphon Yamaka, Songsak Sriboonchitta* 

Estimation of Volatility on the Small Sample with Generalized Maximum Entropy *Quanrui Song, Songsak Sriboonchitta, Somsak Chanaim, Chongkolnee Rungruang* 

Estimating and Predicting Financial Series by Entropy-based Inferential Model Tanarat Rattanadamrongaksorn, Duangthip Sirikanchanarak, Jirakom Sirisrisakulchai, Songsak Sriboonchitta

Impact of Trade Liberalization on Economic Growth in ASEAN: Copula-based Seemingly Unrelated Regression Model

Arisara Romyen, Jianxu Liu, and Songsak Sriboonchitta

## 15:00 – 17:05 Parallel Session B: Clustering and Classification [Room 202]

#### **Chair: Le-Minh NGUYEN**

An Efficient Clustering Algorithm Based on Grid Density and Its Application in Human Mobility Analysis

Chonghui Guo, Zhenna Na, Leilei Sun and Xiaoguang Chen

A Multi-class Support Vector Machine Based on Geometric Margin Maximization *Yoshifumi Kusunoki and Keiji Tatsumi* 

A New Context-Based Similarity Measure for Categorical Data Using Information Theory *Thanh-Phu Nguyen, Mina Ryoke, Van-Nam Huynh* 

Vector Representation of Abstract Program Tree for Assessing Algorithm Variety for the Same Purpose

Yoshiki Mashima and Kazuhiro Takeuchi

Comparing Sparse Autoencoders for Acquisition of More Robust Bases in Handwritten Characters

Takuya Okada and Kazuhiro Takeuchi

#### 15:00 – 17:05 Parallel Session C: Econometric Applications II [Room 203]

**Chair: Son NGUYEN** 

Macroeconomic News Announcement and Thailand Stock Market Saowaluk Duangin, Woraphon Yamaka, Jirakom Sirisrisakulchai, Songsak Sriboonchitta European Real Estate Risk and Spillovers: Regime Switching Approach *Nisara Wongutai, Woraphon Yamaka, Roengchai Tansuchat* 

Volatility Jump Detection in Thailand Stock Market

Saowaluk Duangin, Woraphon Yamaka, Jirakom Sirisrisakulchai, Songsak Sriboonchitta

Efficiency Analysis of Natural Rubber Production in ASEAN: The Comparison of Panel DEA and Bootstrapping Panel DEA Analysis Based Decision on Copula Approach Kewalin Somboon, Chukiat Chaiboonsri, Songsak Sriboonchitta

Thai Export Efficiency in AFTA: Copula-based Gravity Stochastic Frontier Model with Autocorrelated Inefficiency

Petchaluck Boonyakunakorn, Pathairat Pastpipatkul, Songsak Sriboonchitta

## FRI, 16<sup>TH</sup> MARCH (morning)

**8:30 – 9:30** Plenary 3 [Conference Hall]

**Toward Nonlinear Statistics based on Choquet Calculus** 

Michio SUGENO, Tokyo Institute of Technology, JAPAN

Chair: Yoshiteru NAKAMORI

**9:30 – 10:30** Plenary 4 [Conference Hall]

From Big Data and AI to FinTech

Qiang YE, Harbin Institute of Technology, CHINA

Chair: Van-Nam HUYNH

10:30 – 11:00 Coffee break [2<sup>nd</sup> floor of K1 Building opposite to the Conference Hall]

## 11:00 – 12:15 Parallel Session A: Uncertainty Management and Decision Support II [Room 201]

**Chair: Tomoe ENTANI** 

Measuring Efficiency Intervals in Multiple Groups with Privacy Concerns *Tomoe Entani* 

The Optimizing Algorithm for Economic Cycles in ASEAN Stock Indexes Satawat Wannapan, Pattaravadee Rakpuang, Chukiat Chaiboonsri

An Evidence Theoretic Approach to Interval Analytic Hierarchy Process *Masahiro Inuiguchi* 

## 11:00 – 12:15 Parallel Session B: Machine Learning Applications I [Room 202]

**Chair: Anh-Cuong LE** 

fMKL-DR: A Fast Multiple Kernel Learning Framework with Dimensionality Reduction *Thanh-Trung Giang, Thanh-Phuong Nguyen, Quoc Vinh Nguyen Tran, Dang-Hung Tran* 

Sensory Quality Assessment of Food Using Active Learning
Nhat-Vinh Lu, Van-Nam Huynh, Takaya Yuizono and Trung-Ky Nguyen

Technology Adoption Optimization with Heterogeneous Agents and Carbon Emission Trading Mechanism

Chenhao Fang, Tieju Ma

## 12:15 – 13:45 Lunch [2<sup>nd</sup> floor of K1 Building opposite to the Conference Hall]

## FRI, 16<sup>TH</sup> MARCH (afternoon)

## 13:45 – 14:45 Plenary 5

#### Similarly-based Machine Learning Approaches for Predicting Drug-target Interactions

Hiroshi MAMITSUKA, Kyoto University, JAPAN

**Chair: Dang-Hung TRAN** 

## 14:45 – 15:20 Coffee break [2<sup>nd</sup> floor of K1 Building opposite to the Conference Hall]

## 15:20 – 17:00 Parallel Session A: Econometric Applications I [Room 201]

#### **Chair: Vladik KREINOVICH**

Investigating Dynamic Correlation in the International Implied Volatility Indexes *Panida Fanpaeng, Woraphon Yamaka and Roengchai Tansuchat* 

Markov-Switching ARDL Modeling of Parboiled Rice Import Demand from Thailand *Roengchai Tansuchat and Woraphon Yamaka* 

The Role of Agricultural Commodity Prices in a Portfolio Chatchai Khiewngamdee, Quanrui Song, Somsak Chanaim

Assessing Consumers' Perceptions of Packaging Attributes and Packaging Label of Community's `Green' Chili (Pepper) Products in Thailand Jakkreeporn Sannork, Aree Wiboonpongse, Tzong-Ru Lee

## 15:20 – 17:00 Parallel Session B: Machine Learning Applications II [Room 202]

#### Chair: Canh-Hao NGUYEN

An Attention-based Long-Short-Term-Memory Model for Paraphrase Generation *Khuong Nguyen-Ngoc, Anh-Cuong Le, Viet-Ha Nguyen* 

Deep Neural Network-based Models for Ranking Question - Answering Pairs in Community Question Answering Systems

Van-Tu Nguyen, Anh-Cuong Le

A Hybrid Approach to Answer Selection in Question Answering Systems *Phuc H. Duong, Hien T. Nguyen, Duy D. Nguyen and Hao T. Do* 

Big Data Driven Architecture for Medical Knowledge Management Systems in Intracranial Hemorrhage Diagnosis

Thi-Hoang-Yen Le, Thuong-Cang Phan and Anh-Cang Phan

#### 15:20 – 17:00 Parallel Session C: Uncertainty Management and Decision Support III [Room 203]

## **Chair: Hongbin YAN**

Estimation of Interval Probability Distribution in Categorical Data using Maximum Entropy Bingyi Kang and Yong Deng

A Target-based Decision-making Approach to Competitive Analysis in Uncertain Quality Function Deployment

Hongbin Yan

Building Modelling Methodology Combined to Robust Identification for the Temperature Prediction of a Thermal Zone in a Multi-Zone Building

Van-Binh Dinh, Benoit Delinchant, Frederic Wurtz, Hoang-Anh Dang

A Multi-criteria Analysis Model for Socio-economic and Environmental Evaluation of Renewable Energies: Case Study of Shanghai *Hongtao Ren*  17:00 – 18:00 Move to Sen Tay Ho (West Lake Lotus) Restaurant (614 Lac Long Quan, Hanoi) (Bus service is provided)

18:00 – 20:30 Banquet with a Special Event in Memory of Lotfi Zadeh, the Founder of Fuzzy Sets

Chair: Masahiro Inuiguchi, Vladik Kreinovich, Van-Nam Huynh

SAT, 17<sup>TH</sup> MARCH (morning)

9:00 – 11:30 Scientific Committee Meeting

**Excursion and Social Program** (on demand with payment; please contact local organizer for the detail)