

崔展文



職稱： 助理教授
學院： 商學院
電郵： cmchui@must.edu.mo
電話： (853) 2887-2239
辦公室： 0959
系所/領域： 商學院/應用經濟學系

教育背景

2003-2008 博士：美國德克薩斯州農工大學，農業經濟學
1998-2000 碩士：香港中文大學，商業經濟學
1996-1998 碩士：香港大學，統計學

工作經驗

2024- Present 研究員 / 澳門科技大學發展經濟研究所
2019- Present 助理教授 / 澳門科技大學商學院應用經濟學系
2008-2018 助理教授 / 廈門大學財務與會計研究院

教學活動

(本科) 宏觀經濟學、計量經濟學、國際貿易、國際金融；(研究生) 研究方法；(博士) 高級應用計量經濟學

研究領域

宏觀經濟學、金融計量經濟學、國際金融、宏觀經濟和金融市場中的尾部風險建模，實體/金融/數位資產的傳染/關聯性/外溢效應

工作論文

1. Contagion and Its Determinants of Crisis Transmission in Oil Markets from the Subprime Mortgage Crisis to the Russia – Ukraine War (Under Review)
2. Contagion Risks of Air Pollution Control Policies on the China Energy Stock Returns (Under Review)
3. Contagion in Global Clean Energy Markets: Evidence from Multilateral and Unilateral Policy Episodes (Under Review)
4. Contagion and Network Effects of Climate Policy on Stock Markets: Evidence from Carbon-Neutral Industry Chain Sectors (Under Review)
5. Cruise and Port Policies as Determinants of Sectoral Contagion: Evidence of China (Under Review)
6. The Transmission of Global Uncertainty: A Time-Frequency Spillover Analysis of Commodities, Cryptocurrencies, and Asia-Pacific Equities (Under Review)
7. Qualitative and Quantitative Assessment of Nigeria's Health Insurance and its impact on Nigerian Elderly Adults' Health (Under Review)
8. Spillover and Connectedness Dynamics of Precious Metals, Cryptocurrencies and Green Assets under Climate Risk (minor revision, R&R)
9. Extreme return connectedness among gambling tokens, gambling ETFs, and other assets: The role of global factors and Portfolio implications (Under Review)

學術成果

1. Cody Yu-Ling Hsiao, Rui Yang, Yi-Bin Chiu, and **Chin Man Chui*** (2025) “The Contagion Effects and Network Analysis of Climate-related Risk Events: Global and Regional Evidence”, *International Review of Economics and Finance*, (Forthcoming) (SSCI Q1, ABS 2, ADBC:A)
2. **Chin Man Chui**, Han Yang, Cody Yu-Ling Hsiao and Ka Kit Iong (2025) “Extreme return Connectedness among environmental/sustainability tokens, ESG ETFs and other assets: The role of Portfolio Implications” *Applied Economics Letters* (Forthcoming)(SSCI Q3, ABS 1, ADBC:B)
3. Ifran Khan, Huangbao Gui, **Chin Man Chui*** and Mrs Faryal, Cody Yu-Ling Hsiao, Ziqi Chen (2025) “Bridging Finance and the Real Economy: Dynamic Volatility Transmission Between Leading Cryptocurrencies and Chinese Firms” *International Review of Economics and Finance* (Forthcoming) (SSCI Q1, ADBC:A)
4. Ojijieme Nnaelue Godfrey and **Chin Man Chui*** (2025) “Social Participation Enhances Activities of Daily Living Capacity of Older Adults with Multimorbidity More Than in Healthy Non-Participants” *Geriatric Nursing* ,64, 103441 (SSCI Q1)
5. Yinlin Ou, Cody Yu-Ling Hsiao and **Chin Man Chui*** (2024) “How does the Supply Chain Market Respond to Policy Shocks? Evidence from Solar Photovoltaic Sectors in China” *Renewable Energy* , 232, 121129 (SCI Q1)
6. **Chin Man Chui**, Wisdom Kwabla Dewortor, Nnaelue Godfrey Ojijieme, Cody Yu-Ling Hsiao and Yujing Cai (2024) “Convergence of Economic Complexity: Global Evidence.” *Applied*

Economics Letters, July (SSCI Q3, ABS 1, ADBC: B)

7. Ojjieme Nnaelue Godfrey, Tieying Feng, **Chin Man Chui***, Xinzhu Qi and Yuan Liu (2024) “Physical activity dynamically moderates the impact of multimorbidity on the trajectory of healthy aging over sixteen years” *BMC Geriatrics*, 24, 565 (SSCI Q1)
8. Jeff Yunze Xue, Cody Yu-Ling Hsiao, Peng Yang Li and **Chin Man Chui*** (2024) “Higher-order Contagion Effects in Russian Fuel Export Markets: Evidence from COVID-19 Pandemic and Russia-Ukraine War” *Energy Strategy Reviews*, 53, 101419 (SCI Q1)
9. **Chin Man Chui**, Ojjieme Nnaelue Godfrey, Yujing Cai and Cody Yu-Ling Hsiao (2024) “Convergence of shadow economy across U.S. states” *Applied Economics Letters*, March (SSCI Q3, ABS 1, ADBC: B)
10. Kamar Farooq, Muhammad Azeem, **Chin Man Chui** and Tony Ruan (2023), Board Connections and Dividend Policy, *ABACUS* 59(4) p.983-1040. (SSCI Q3, ABS 3, ADBC: A)
11. Nnaelue Godfrey Ojjieme, Xinzhu Qi and **Chin Man Chui*** (2022), Do remittances enhance Elderly adults' healthy social and physical functioning: A cross-sectional study in Nigeria, *International Journal of Environmental Research and Public Health* 19(4) 1968. (SSCI Q1)
12. Kamar Farooq, **Chin Man Chui*** and Muhammad Azeem (2021), Board Centrality and Investment Efficiency, *Asia-Pacific Journal of Accounting and Economics* p.1-34. (SSCI Q4, ABS 2, ADBC: B)
13. Wisdom Kwabla Dewortor and **Chin Man Chui*** (2020), Aid Fungibility and Government Spending in Africa: Evidence from Instrumental Variable Panel Quantile Regression, *Applied Economics Letters* Vol 27(14), p.1188-1193.(SSCI Q3, ABS 1, ADBC: B)
14. Bright Gershion Godigbe, **Chin Man Chui*** and Chih Liang Liu (2018), Directors network centrality and earnings quality, *Applied Economics* Vol.50(50), p.5381-5400. (SSCI Q2, ABS 2, ADBC: A)
15. Chung-Shin Liu, Meng-Shiuh Chang, Ximing Wu and **Chin Man Chui** (2016), Hedges or Safe Havens -Revisit the Role of Gold and USD against Stock: a Multivariate Extended Skew-*t* Copula Approach, *Quantitative Finance* Vol.16(11), p.1763–1789. (SSCI Q2, ABS 3, ADBC: A)
16. Mao Liang Li, **Chin Man Chui*** and Chang Qing Li (2014), Is pairs trading profitable on China AH-share markets? *Applied Economics Letters*, Vol 21(16) p. 1116-1121.(SSCI Q3, ABS 1, ADBC: B)
17. Mao Liang Li, **Chin Man Chui*** and Chang Qing Li (2014), Dividend, liquidity and firm valuation: Evidence from China AB share markets, *Applied Financial Economics*, Vol 24(9), p.587-603. (SSCI, ABS 2, ADBC: B)
18. **Chin Man Chui** and Jian Yang (2012), Extreme Correlation of stock and bond futures markets: International Evidence, *Financial Review* Vol 47, p.565-587. (ESCI, ABS 3, ADBC: A)
19. Garry Smith and **Chin Man Chui**, (2011), Mental Health Crisis on College Campuses: Can Spirituality Help Students Taking Marketing Courses Deal with Stress and Anxiety? *Journal of the Academy of Business Education*, p.153-169.
20. **Chin Man Chui** and Ximing Wu, (2009), Exponential Series Estimation for Empirical Copulas with Application in Financial Returns, *Advances in Econometrics* Vol 25, p.263-290. (SSCI Q4, ABS 2)

*Corresponding author

研究項目

2025-2026 “博彩代幣與澳門博彩股票的極端動態收益關聯性研究－基於投資組合的啟示作用” (FRG-25-108-MSB), 30,000 mop.

2024-2025 “中國省份地下經濟收斂性的研究” (FRG-24-043-MSB), 30,000 mop.

其他活動

編輯委員會委員 (Editorial Board Member):

1. *Humanities and Social Sciences Communications* 2025- (SSCI ranked top 7%, 中科院一區);
2. *Scientific Reports* 2025- (SCI Q1, 中科院三區)

匿名審稿人: *Advances in Econometrics, International Review of Economics and Finance, Journal of International Development, International Review of Financial Analysis, Emerging Markets Finance and Trade, Energy Economics, Journal of Renewable and Sustainable Energy, Energies, Risks, Sustainability, Journal of East European Management Studies, Mathematics, International Journal of Financial Studies, Quality and Quantity, Journal of Risk and Financial Management, Applied System Innovation, Modern Finance, Economies, Humanities and Social Sciences Communications, Renewable Energy, Platforms*

中國教育部(學術交流服務中心)外部評審專家：
三明學院(2014)，貴州師範大學(2016)

獎項

Updated in November 11, 2025