

崔展文



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教育背景

2003-2008 博士：美国得克萨斯州农工大学，农业经济学
1998-2000 硕士：香港中文大学，商业经济学
1996-1998 硕士：香港大学，统计学

工作经验

2024- Present 研究员 / 澳门科技大学发展经济研究所
2019- Present 助理教授 / 澳门科技大学商学院应用经济学系
2008-2018 助理教授 / 厦门大学财务与会计研究院

教学活动

(本科) 宏观经济学、计量经济学、国际贸易、国际金融；(研究生) 研究方法；(博士) 高级应用计量经济学

研究领域

宏观经济学、金融计量经济学、国际金融、宏观经济和金融市场中的尾部风险建模，实体/金融/数字资产的传染/关联性/外溢效应

工作论文

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)

学术成果

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. Ojijieme 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**, Ojijieme 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. Kambar 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 Ojijieme, 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. Kambar 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)

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研究项目

2025-2026 “博彩代币与澳门博彩股票的极端动态收益关联性研究—基于投资组合的启示作用” (FRG-25-108-MSB), 30,000 mop.

2024-2025 “中国省份地下经济收敛性的研究” (FRG-24-043-MSB), 30,000 mop.

其他活动

编辑委员会委员(Editorial Board Member):

1. *Humanities and Social Sciences Communications* 2025- (SSCI ranked top 7%, 中科院一区);
2. *Scientific Reports* 2025- (SCI Q1, 中科院三区)

匿名审稿人: *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*

中国教育部(学术交流服务中心)外部评审专家：
三明学院(2014)，贵州师范大学(2016)

奖项

Updated in November 11, 2025