

Chui, Chin Man



Title : Assistant Professor
Faculty : School of Business
Email : cmchui@must.edu.mo
Address : Room O959, Macau University of
Science and Technology.
Tel : (853) 28872239

Academic Qualification

2003-2008 Ph.D.: Texas A&M University, College Station, USA,
(Agricultural Economics)
1998-2000 Master of Science: The Chinese University of Hong Kong,
(Business Economics)
1996-1998 Master: The University of Hong Kong, (Statistics)

Working Experience

2024-present Research Associate / Institute of Development Economics,
Macau University of Science and Technology, Macau, China
2019-present Assistant Professor / School of Business, Macau University of
Science and Technology, Macau, China
2008-2018 Assistant Professor / Xiamen University, Ximen, China

Teaching Activities

(Undergraduate) Macroeconomics, Econometrics, International Trade, International
Finance, (Master) Research Methodology, (PhD) Advanced Applied Econometrics

Research Areas

Macroeconomics, Financial Econometrics, International Finance, Tail risk modeling
in macroeconomics and financial markets, Real/Financial/Digital Asset
contagion/connectedness/spillover

Selected Publications

1. Ifran Khan, Huangbao Gui, Bijia Li, **Chin Man Chui***, and Mrs Faryal (2026) “Spillover and Connectedness Dynamics of Precious Metals, Cryptocurrencies and Green Assets under Climate Risk” *International Review of Economics & Finance* (Forthcoming) (SSCI Q1, ABS 2, ADBC:A)
2. Mrs Faryal, Yong Tang, **Chin Man Chui***, and Ifran Khan (2026) “The Rise of FinTech as a Systemic Risk Transmitter: A Time-Frequency Analysis of Spillovers to Energy and Macroeconomic Markets” *International Review of Economics & Finance* (Forthcoming) (SSCI Q1, ABS 2, ADBC:A)
3. Cody Yu-Ling Hsiao, Pengyang Li, **Chin Man Chui***, and Xin Zheng (2026) “Contagion in Global Clean Energy Markets: Evidence from Multilateral and Unilateral Policy Episodes” *Energy Policy* (Forthcoming). (SSCI/SCI Q1)
4. 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)
5. **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)
6. 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)
7. Ojijieme Nnaelue Godfrey, **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* (Forthcoming) (SSCI Q1)
8. 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*, 121129 (SCI Q1)
9. **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*, 1-8 (SSCI Q3, ABS 1, ADBC: B)
10. 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)
11. 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* v53, 101419 (SCI Q1)
12. **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*, 2133-2137. (SSCI Q3, ABS 1, ADBC: B)

13. 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)
14. 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)
15. 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)
16. 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)
17. 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)
18. 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)
19. 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)
20. 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)
21. **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)
22. 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.
23. **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

Research Grants

1. 2025-2026 “Extreme dynamic return connectedness between gambling tokens and Macau gambling stocks: The role of portfolio implication” (FRG-25-108-MSB), 30,000mop. Principal Investigator. (In progress)
2. 2024-2025 “A study on the convergence of shadow economies across provinces in China” (FRG-24-043-MSB), 30,000mop. Principal Investigator. (Completed)

Other Professional Activities

1. Editorial Board Member:

Humanities and Social Sciences Communications 2025- (SSCI ranked top 7%)
Scientific Reports 2025- (SCI Q1)

2. Ad Hoc Referee for *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*, *Systems*, *Scientific Reports*, *Mathematical and Computational Applications*, *Discover Sustainability*, *Environmental Sciences Europe*, *Acta Psychologica*

3. External reviewer for Department of Education (Chinese Service Centre for Scholarly Exchange):

- *Guizhou Normal University* (2016)
- *Sanming University* (2014)

Honors/Awards

N/A

Updated on March 26, 2026