

崔展文



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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
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、宏觀經濟與金融的溢出/關聯性、數位資產傳導性

學術成果

1. Ifran Khan, Huangbao Gui, **Chin Man Chui**, Wenbin Wang, Zuhaib Nishter and Mrs Faryal (2026) “Connectedness in the Energy Transition ETF Ecosystem: Volatility Spillovers, Critical Materials, and Network-Aware Portfolios” *Applied Economics* (Forthcoming) (SSCI Q2)
2. Cody Yu-Ling Hsiao, Jeff Yunze Xue, Yi-Bin Chiu and **Chin Man Chui*** (2026) “Higher-Order Contagion and Decoupling between Commodity and Sectoral Stock Markets: The Role of COVID-19 and Geopolitical Shocks” *Research in International Business and Finance* (Forthcoming) (SSCI Q1)
3. **Chin Man Chui**, Han Yang, Peixiu Chen, Ifran Khan and Cody Yu-Ling Hsiao (2026) “Extreme Return Connectedness among Gambling Tokens, Gambling ETFs, and other assets: The role of Global Uncertainties and Portfolio Implications” *Applied Economics* (Forthcoming) (SSCI Q2)
4. Mrs Faryal, Ifran Khan, **Chin Man Chui*** and QINUO Yao (2026) “Financial Shock Transmission in the Space Economy” *Finance Research Letters* (SSCI Q1)
5. Cody Yu-Ling Hsiao, Baiyu Liu, Yi-Bin Chiu, and **Chin Man Chui*** (2026) “Contagion Risks of Air Pollution Control Policies on the China Energy Stock Returns” *International Review of Economics of Finance* (Forthcoming) (SSCI Q1, ABS 2, ADBC:A)
6. Rui Yang, Cody Yu-Ling Hsiao, Yi-Bin Chiu, and **Chin Man Chui*** (2026) “Contagion and Network Effects of Climate Policy on Stock Markets: Evidence from Carbon-Neutral Industry Chain Sectors? Evidence from Contagion and Network Analysis” *Climatic Change* (Forthcoming) (SCI Q1)
7. 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)
8. 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)
9. 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)
10. 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)
11. **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)
12. 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)
13. 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)
14. 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)

15. **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)
16. 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)
17. 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)
18. **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)
19. 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)
20. 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)
21. 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)
22. 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)
23. 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)
24. 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)
25. 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)
26. 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)
27. **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)
28. 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.
29. **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

工作論文

1. “The Nexus Between Macau’s Gambling Regulatory Reforms and Contagion in Global Gambling Stock Markets” (Revised and Resubmitted to *Economic Modelling*)
2. “Downside Tail-Risk Spillovers between Gambling Tokens and Macau Gambling Stocks: The Predictive Role of Uncertainty Factors and Portfolio Implications” (Revised and Resubmitted to *Economic Modelling*)
3. “Quantile connectedness between rare earth and semiconductor markets in the wake of trade-war: The role of portfolio implications (Revised and Resubmitted to *Applied Economics*)
4. “Contagion risk in the green transition: Time-frequency spillovers among Major Western Equity Markets, green assets, and macroeconomic indicators” (Revised and Resubmitted to *Applied Economics*)
5. “From Sentiment to Structure: Climate Risk Contagion across Green Assets, Carbon Markets, and Global Equities” (Revised and Resubmitted to *Humanities and Social Sciences Communications*)
6. “Downside Tail-Risk Spillovers between major global semiconductor equity markets and Strategic Supply-Chain Assets: The Role of Global Uncertainties and Portfolio Implications” (Revised and Resubmitted to *Pacific Basin Finance Journal*)

研究項目

2025-2026 “博彩代幣與澳門博彩股票之間極端的動態收益關聯性：投資組合的影響” (FRG-25-108-MSB), 30,000mop. Principal Investigator. (Completed)

2024-2025 “中國省份地下經濟趨同性研究” (FRG-24-043-MSB), 30,000mop. Principal Investigator. (Completed)

2009-2012 “*The Risk Management of the Chinese Stock Index Futures*” (Fundamental Research Funds for the Central Universities of China, 2010221001), RMB80,000. Principal Investigator.

2024-2025 “A study on the convergence of shadow economies across provinces in China” (FRG-24-043-MSB), 30,000 mop.

其他活動

客座主編(Guest Editor)

Risks 特刊 “Climate Systemic Risk in Finance: Complexity, Dynamics, and New Methods” (2026) [ESCI]

編輯委員會委員(Editorial Board Member):

1. *Humanities and Social Sciences Communications* 2025- (Springer Nature) (SSCI ranked top 3%, 中科院一區);
2. *Scientific Reports* 2025- (Springer Nature) (SCI Q1, 中科院三區)
3. *SN Business and Economics* 2026- (Scopus)

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, Systems, Scientific Reports, Mathematical and Computational Applications, Discover Sustainability, Environmental Sciences Europe, Acta Psychologica, Gerontologist, Economic Modelling, BMC Geriatrics, Applied Economics, International Review of Economics and Finance, R&D Management, Scientific Annals of Economics and Business, Green Finance, BMC Public Health, SN Business & Economics, Environment Systems and Decisions, Managerial Auditing Journal, Economic Analysis and Policy, Forecasting, Complexity, Journal of Cleaner Production, American Journal of Preventive Medicine, Cogent Economics and Finance, Journal of Public Affairs, Singapore Economic Review, SN Social Sciences, Discover Environment*

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)

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