

Chin Man Chui, Ph.D.

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Education

Ph.D. in Agricultural Economics, Texas A&M University, USA, 2008
MSc in Business Economics, Chinese University of Hong Kong, 2000
Master of Statistics, The University of Hong Kong, 1998
Management Science, City University of Hong Kong, 1993

Teaching

Courses Taught: Advanced Quantitative Method II (PhD); Econometrics I and II (Master); Selected Topics in Econometrics (Master); Panel Data Analysis (Master); Macroeconometric Analysis (Master); Econometric Softwares for Accounting and Finance Students (Master); Financial Modelling (Master)

Publications

1. 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.
2. Chin Man Chui and Jian Yang 2012, Extreme Correlation of stock and bond futures markets: International Evidence, *Financial Review* Vol 47, p.565-587.
3. 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.
4. 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..
5. Meng-Shiuh Chang, Chin Man Chui and Ximing Wu 2016, Hedges or Safe Havens: Revisit the role of Gold and USD against stock: a multivariate extended skew-t copula approach, *Quantitative Finance*, forthcoming.

Working papers

1. The dynamic dependent structure and portfolio diversification between equity and bond markets in Asian Pacific developed markets
2. A general framework of realized volatility modeling
3. Directors network centrality and earnings quality

Refereed Conference Presentations

- 2010 Eurasia business and economics society (EBES) conference, Athens, Greece.
- 2010 CEQURA conference on Advances in Financial and Risk Management,

- Munich, Germany.
- 2010 International conference on business and management research, Jakarta, Indonesia.

Honors and Awards

- 2010 Dissertation Bonus award, Xiamen University.
- 2008 Conference Travel Grant award for 7th *Advances in Econometrics* Conference at Louisiana State University, LA Nov 14-16.
- 2006 Outstanding Graduate Teaching Assistant Award, Department of Agricultural Economics, Texas A&M University.

Ad Hoc referee

- Advances in Econometrics
International review of Economics and Finance