Cho-Hoi Hui

List of Publications by Year
in descending order

24 papers	289 citations	1163117 8 h-index	996975 15 g-index
25 all docs	25 docs citations	25 times ranked	132 citing authors

#	Article	IF	Citations
1	Crash risk of the euro in the sovereign debt crisis of 2009â€“2010. Journal of Banking and Finance, 2011, 35, 2945-2955.	2.9	68
2	Funding liquidity risk and deviations from interest-rate parity during the financial crisis of 2007-2009. International Journal of Finance and Economics, 2011, 16, 307-323.	3.5	40
3	Explaining share price disparity with parameter uncertainty: Evidence from Chinese A- and H-shares. Journal of Banking and Finance, 2013, 37, 1073-1083.	2.9	40
4	Swiss franc's one-sided target zone during 2011â€“2015. International Review of Economics and Finance, 2016, 44, 54-67.	4.5	32
5	Renminbi central parity: An empirical investigation. Pacific Economic Review, 2018, 23, 164-183.	1.4	24
6	Price cointegration between sovereign CDS and currency option markets in the financial crises of 2007â€“2013. International Review of Economics and Finance, 2015, 40, 174-190.	4.5	20
7	The RMB central parity formation mechanism: August 2015 to December 2016. Journal of International Money and Finance, 2018, 86, 223-243.	2.5	19
8	Does Bitcoin behave as a currency?: A standard monetary model approach. International Review of Financial Analysis, 2020, 70, 101518.	6.6	17
9	Crude oil price dynamics with crash risk under fundamental shocks. North American Journal of Economics and Finance, 2020, 54, 101238.	3.5	6
10	Exchange rate dynamics and US dollar-denominated sovereign bond prices in emerging markets. North American Journal of Economics and Finance, 2018, 44, 109-128.	3.5	5
11	Valuing foreign currency options with a meanâ€reverting process: a study of Hong Kong dollar. International Journal of Finance and Economics, 2008, 13, 118-134.	3.5	4
12	Unique Fundamental Dynamics of Target-Zone Exchange Rates. SSRN Electronic Journal, 0, , .	0.4	3
13	Modelling Asymmetric Unemployment Dynamics: The Logarithmic-Harmonic Potential Approach. Entropy, 2022, 24, 400.	2.2	3
14	Using Interest Rate Derivative Prices to Estimate LIBOR-OIS Spread Dynamics and Systemic Funding Liquidity Shock Probabilities. Asia-Pacific Financial Markets, 2013, 20, 131-146.	2.4	1
15	Term-structure modelling at the zero lower bound: Implications for estimating the forward term premium. Finance Research Letters, 2017, 21, 100-106.	6.7	1
16	Probabilistic approach to measuring early-warning signals of systemic contagion risk. International Journal of Financial Engineering, 2018, 05, 1850010.	0.5	1
17	Exchange Rate Solutions With Currency Crashes. SSRN Electronic Journal, 0, , .	0.4	1
18	Dynamics of Market Anomalies and Measurement Errors of Risk-Free Interest Rates. SSRN Electronic Journal, 0, , .	0.4	1

#	Article	IF	Citations
19	Exchange rate dynamics with crash risk and interventions. International Review of Economics and Finance, 2022, 79, 18-37.	4.5	1
20	Modelling Foreign Exchange Interventions under Rayleigh Process: Applications to Swiss Franc Exchange Rate Dynamics. Entropy, 2022, 24, 888.	2.2	1
21	A simple explanation of biased movements of renminbi exchange rate. International Journal of Financial Engineering, 2018, 05, 1850040.	0.5	0
22	Do countries adjust the carbon intensity of energy towards targets? The role of financial development on the adjustment. SN Business & Economics, 2021, 1, 1.	1.1	0
23	Exchange Rate Dynamics Under a Currency Board When Policy Rates are Zero. SSRN Electronic Journal, 0, , .	0.4	0
24	Covered interest parity in cross-currency swap bases and demand for US treasuries. International Journal of Financial Engineering, 2020, 07, 2050018.	0.5	0