

## Employment

Department of Economics and Finance

City University of Hong Kong

1 Jul 2012 → present

## Research outputs

### **The causal effect of trade liberalization on the environment**

Onwachukwu, C. I., Yan, K. I. & Tu, K., 10 Oct 2021, In: *Journal of Cleaner Production*. 318, 128615.

### **The Heterogeneous Sectoral Productivity Impacts of FDI on Real Exchange Rate**

Guo, F., Opoku, E. E. O. & Yan, I. K., 8 Jun 2021, (Online published) In: *The Journal of International Trade and Economic Development*.

### **Not all shadow banking is bad! Evidence from credit intermediation of non-financial Chinese firms**

Dang, V. Q. T., Otchere, I., So, E. P. K. & Yan, I. K. M., 13 Apr 2021, (Online published) In: *Review of Quantitative Finance and Accounting*. 26 p.

### **A micro-level insight on trade-induced job polarization and poverty in Russia**

Onwachukwu, C. I. & Yan, I. K., Mar 2021, In: *Economic Systems*. 45, 1, 13 p., 100837.

### **Are crises sentimental?**

Chen, T., So, E. P. K. & Yan, I. K. M., Jan 2021, In: *International Journal of Finance and Economics*. 26, 1, p. 962-985

### **Reaching up and reaching out: The impact of competition on firms' productivity and export decisions**

Opoku, E. E. O., Yan, I. K. M. & Hynes, K., Feb 2020, In: *Pacific Economic Review*. 25, 1, p. 69-101 Scopus citations: 2

### **Digital Financial Inclusion and Consumption Smoothing in China**

Lai, J. T., Yan, I. K. M., Yi, X. & Zhang, H., Jan 2020, In: *China and World Economy*. 28, 1, p. 64-93 Scopus citations: 7

### **Energy demand–FDI nexus in Africa: Do FDIs induce dichotomous paths?**

Adom, P. K., Opoku, E. E. O. & Yan, I. K., Jun 2019, In: *Energy Economics*. 81, p. 928-941 Scopus citations: 14

### **Industrialization as driver of sustainable economic growth in Africa**

Opoku, E. E. O. & Yan, I. K., Feb 2019, In: *The Journal of International Trade and Economic Development*. 28, 1, p. 30–56 Scopus citations: 14

### **Forecasting Currency Crises with Threshold Models**

Chong, T. T. L. & Yan, I. K., Dec 2018, In: *International Economics*. 156, p. 156-174 Scopus citations: 1

### **The Value of Political Connection: Evidence from the 2011 Egyptian revolution**

Dang, V. Q. T., So, E. P. K. & Yan, I. K. M., Jul 2018, In: *International Review of Economics and Finance*. 56, p. 238-257 Scopus citations: 13

### **Estimation and Inference of Threshold Regression Models with Measurement Errors**

Chong, T. T., Chen, H., Wong, T. & Yan, I. K., Apr 2018, In: *Studies in Nonlinear Dynamics and Econometrics*. 22, 2, 20140032. Scopus citations: 1

### **Trade, financial linkages and contagion of currency crises**

Lau, L. J. & Yan, I. K., 30 Nov 2017, *Critical Issues in China's Growth and Development*. Taylor and Francis, p. 133-200

**Tracking aid to reproductive, maternal, newborn, and child health**

YAN, K. M. I., 1 Jan 2017, In: The Lancet Global Health. 5, 1, p. e18-e19

**Antiretroviral treatment scale-up and tuberculosis mortality in high TB/HIV burden countries: An econometric analysis**

Yan, I., Bendavid, E. & Korenromp, E. L., 1 Aug 2016, In: PLoS ONE. 11, 8, e0160481.Scopus citations: 6

**Balance-of-payments anti-crises**

Kumhof, M. & Yan, I., 1 Jun 2016, In: Journal of Macroeconomics. 48, p. 186-202Scopus citations: 1

**Renminbi Misalignment: A Productivity Perspective**

KAKKAR, V. & YAN, K. M. I., 29 May 2015, (Presented).

**THE 2007–2008 U.S. RECESSION: WHAT DID THE REAL-TIME GOOGLE TRENDS DATA TELL THE UNITED STATES?**

CHEN, T., SO, E. P. K., WU, L. & YAN, I. K. M., Apr 2015, In: Contemporary Economic Policy. 33, 2, p. 395-403Scopus citations: 21

**Mortality changes after grants from the Global Fund to Fight AIDS, tuberculosis and malaria: An econometric analysis from 1995 to 2010**

Yan, I., Korenromp, E. & Bendavid, E., 2015, In: BMC Public Health. 15, 1, 977.Scopus citations: 10

**Consumption risk sharing and self-insurance across provinces in China: 1952-2008**

Chan, K. S., Lai, J. T. & Yan, I. K. M., Sep 2014, In: China Economic Review. 30, p. 66-85Scopus citations: 6

**Price informativeness and institutional ownership: Evidence from Japan**

Luo, M., Chen, T. & Yan, I. K., May 2014, In: Review of Quantitative Finance and Accounting. 42, 4, p. 627-651Scopus citations: 11

**Intergovernmental fiscal arrangements and provincial consumption risk sharing in China**

Lai, J. T., So, E. P. K. & Yan, I. K. M., 2014, In: Emerging Markets Finance and Trade. 50, 3, p. 45-58Scopus citations: 3

**Regional capital mobility in China: Economic reform with limited financial integration**

Lai, J. T., McNelis, P. D. & Yan, I. K. M., Oct 2013, In: Journal of International Money and Finance. 37, p. 493-503Scopus citations: 7

**Is the provincial capital market segmented in China?**

Chan, K., Lai, J. & Yan, I., Aug 2013, In: Review of Development Economics. 17, 3, p. 430-446Scopus citations: 1

**On the use of international commodity futures spread for forecasting China's net imports of commodities**

Chen, T., Wu, L. & Yan, I. K., Jul 2013, In: World Economy. 36, 7, p. 861-879

**Would global patent protection be too weak without international coordination?**

Lai, E. L. & Yan, I. K. M., Jan 2013, In: Journal of International Economics. 89, 1, p. 42-54Scopus citations: 8

**A THRESHOLD MODEL APPROACH TO ESTIMATING THE ABNORMAL STOCK RETURNS**

YAN, K. M., Mak, W. H. & Chong, T. T., 2013, In: Annals of Financial Economics. 8, 1, p. 1350001-1 - 1350001-17

**Financial reform and financing constraints: Some evidence from listed Chinese firms**

Chan, K. S., Dang, V. Q. T. & Yan, I. K. M., Jun 2012, In: China Economic Review. 23, 2, p. 482-497Scopus citations: 24

**Chinese firms' political connection, ownership, and financing constraints**

Chan, K. S., Dang, V. Q. T. & Yan, I. K. M., May 2012, In: Economics Letters. 115, 2, p. 164-167Scopus citations: 68

**Effects of Financial Liberalisation and Political Connection on Listed Chinese Firms' Financing Constraints**

Chan, K. S., Dang, V. Q. T. & Yan, I. K. M., Apr 2012, In: *World Economy*. 35, 4, p. 483-499Scopus citations: 11

**Is the Chinese stock market really inefficient?**

Chong, T. T., Lam, T. & Yan, I. K., Mar 2012, In: *China Economic Review*. 23, 1, p. 122-137Scopus citations: 30

**Real Exchange Rates and Productivity: Evidence from Asia**

Kakkar, V. & Yan, I., Mar 2012, In: *Journal of Money, Credit and Banking*. 44, 2-4, p. 301-322Scopus citations: 5

**Regional capital mobility in China: 1978-2006**

Chan, K. S., Dang, V. Q. T., Lai, J. T. & Yan, I. K. M., Nov 2011, In: *Journal of International Money and Finance*. 30, 7, p. 1506-1515Scopus citations: 19

**Sectoral capital-labor ratios and total factor productivity: Evidence from Asia**

Kakkar, V. & Yan, I. K. M., Sep 2011, In: *Review of International Economics*. 19, 4, p. 674-684Scopus citations: 5

**On china's domestic capital mobility and the role of the government: Empirical evidence over 1970-2006**

Chan, K. S., Dang, V. Q. T., Jiang, M. & Yan, I. K. M., Jul 2011, In: *World Economy*. 34, 7, p. 1216-1236Scopus citations: 8

**The equilibrium real exchange rate of China: A productivity approach**

Kakkar, V., Yan, I. & Yip, V., 1 Jan 2011, *China and Asia in the Global Economy*. World Scientific Publishing Co., p. 123-154

**An examination of the underpricing of H-Share IPOs in Hong Kong**

Chong, T. T., Yuan, S. & Yan, I. K., Dec 2010, In: *Review of Pacific Basin Financial Markets and Policies*. 13, 4, p. 559-582Scopus citations: 11

**International linkages of the Japanese stock market**

Chong, T. T., Wong, Y. & Yan, I. K., Dec 2008, In: *Japan and the World Economy*. 20, 4, p. 601-621Scopus citations: 6

**On the Convergence of the China and Hong Kong Stock Markets: A Cointegration Analysis of the A and H shares**

SU, Q., CHONG, T. T. L. & YAN, K., Nov 2007, In: *Applied Financial Economics*. 17, 16, p. 1349 - 1357

**On the convergence of the Chinese and Hong Kong stock markets: A cointegration analysis of the A and H shares**

Su, Q., Chong, T. T. & Yan, I. K., Nov 2007, In: *Applied Financial Economics*. 17, 16, p. 1349-1357Scopus citations: 13

**Balance of payments crises under inflation targeting**

Kumhof, M., Li, S. & Yan, I., May 2007, In: *Journal of International Economics*. 71, 3, p. 242-264Scopus citations: 8

**The aggregated structural-change model**

Chong, T. T., Yan, I. K. & Liu, G., 10 Jan 2007, In: *Economics Bulletin*. 3, 2, p. 1-10

**Predicting currency crises with a nested logit model**

Lau, L. J. & Yan, I. K., Oct 2005, In: *Pacific Economic Review*. 10, 3, p. 295-316Scopus citations: 1

## Grants