

## **PUBLICATIONS IN REFEREED JOURNALS**

- ❖ Swap Curve Dynamics across Markets - Case of US Dollar vs. HK Dollar, with S. Neftci and Y. Huang, *Journal of International Financial Markets, Institute and Money*, Forthcoming.
- ❖ The Role of Oil Price Shocks on China's Real Exchange Rate, with Y. Huang, *China Economic Review*, Forthcoming 2006.
- ❖ An Empirical Examination of Capital Mobility in East Asian Emerging Markets, with Y. Huang, *Global Economic Review*, 2006(35), pp. 97-111.
- ❖ Is Currency Union a Feasible Option in East Asia? – A Multivariable Structural VAR Approach, with Y. Huang, *Research in International Business and Finance*, 2006(20), pp. 77-94.
- ❖ Covered Interest Parity and Market Volatility: Asian Evidence, with Y. Huang, *Advances in Financial Planning and Forecasting*, New Series 2006(2).

## **WORKING PAPERS**

- ❖ A Review of the Indicators of Current Economic Activity for South Korea, With V. Zarnowitz, The Conference Board *Business Cycle Indicator*, 2005 (10) No. 10.
- ❖ A New Composite Index of Leading Indicators for South Korea, With V. Zarnowitz, The Conference Board *Business Cycle Indicator*, 2005 (10) No. 11.
- ❖ China's Banking Reform: Achievements and Challenges, March 2005.
- ❖ Ongoing Enterprise Reform, Ownership Restructure and M&A in China, May 2005.
- ❖ Perspective on Labor Productivity Growth of Asian Economies: Recovery and Prospects, June 2005.
- ❖ China's Infrastructure Investment from Overseas Chinese Multinational Enterprises (in Japanese), Master degree thesis, March 1999.