Carl Hope Korkpoe

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RESEARCH

Interests	Financial Markets · Time Series Analysis · Volatility Modeling
Areas	Finance · Economics and Econometrics · General Economics, Econometrics and Finance · Management Science and Operations Research · Accounting · Environmental Engineering

RESEARCH SUMMARY

22	46	4	1	0.43	8%
Publications	Citations	h-index	i10-index	Field-weighted impact	World top 10%

Counted from the 22 publications listed below, 2011–2026. Field-weighted impact is the mean over the 12 works scored for it; 1.00 is the world average for works of the same field, type and year. 1 of the 12 papers scored for it are among the world's most cited tenth for their field, type and year.

POSITIONS

Educator
Department of Finance, University of Cape Coast, Cape Coast, Ghana

PUBLICATIONS

Journal articles 20

1. Musa SAM, **Carl Hope KORKPOE** (2026). Does anything beat a GARCH(1,1)? Evidence from the Ghana Stock Exchange. *Financial Markets Institutions and Risks*. https://doi.org/10.61093/fmir.10(2).208-224.2026
2. **Carl Hope Korkpoe**, George Amofa Sarpong (2025). The Devil is in the Tails - Modeling the Fat-Tails in Sub-Saharan Africa Equity Markets Using Extreme Value Theorem. *Journal of Business and Enterprise Development (JOBED)*. https://doi.org/10.47963/jobed.v13i.1785
3. Emmanuel Oseifuah, **Carl Hope Korkpoe**, Comfort Akorfa Anipa (2025). The last frontier - going transparent with XBRL reporting for Sub-Saharan African listed firms. *International Journal of Research in Business and Social Science (2147-4478)*. https://doi.org/10.20525/ijrbs.v14i5.4126
4. Patrick Attey-Yeboah, Christian Afful, Kelvin Yeboah, **Carl H. Korkpoe**, Eric S. Coker, R. Subramanian, A. Kofi Amegah (2025). Utility of low-cost sensor measurement for predicting ambient PM 2.5 concentrations: evidence from a monitoring network in Accra, Ghana. *Environmental Science Atmospheres*. https://doi.org/10.1039/d4ea00140k
5. **Carl Hope Korkpoe**, Ferdinand Ahiakpor, Edward Nii Amar Amarteifio (2024). Bayesian inference for inflation volatility modeling in Ghana. *African Journal of Economic and Management Studies*. https://doi.org/10.1108/ajems-04-2023-0132
6. **Carl H. Korkpoe** (2022). Regime switching in Sub-Saharan frontier equity markets - a case study of the Ghana Stock Exchange Index. *African Journal of Management Research*. https://doi.org/10.4314/ajmr.v27i1.6
7. **CH Korkpoe** (2020). Regime switching in Sub-Saharan frontier equity markets-a case study of the Ghana Stock Exchange Index. *African Journal of Management Research*.

8. Emmanuel K. Oseifuah, **Carl H. Korkpoe** (2019). A Markov regime switching approach to estimating the volatility of Johannesburg Stock Exchange (JSE) returns. *Investment Management and Financial Innovations*. https://doi.org/10.21511/imfi.16(1).2019.17
9. **Carl H Korkpoe** (2019). BEYOND VOLATILITY-AN AUTOREGRESSIVE CONDITIONAL DENSITY MODEL FOR THE JOHANNESBURG STOCK EXCHANGE ALL SHARE INDEX RETURNS. *Academy of Accounting and Financial Studies Journal*. https://ir.ucc.edu.gh/server/api/core/bitstreams/5ed9e898-96f3-4b2e-958a-7414334b68e1/content
10. **Carl Hope Korkpoe**, Nathaniel Howard (2019). Volatility Model Choice for Sub-Saharan Frontier Equity Markets - A Markov Regime Switching Bayesian Approach. *EMAJ Emerging Markets Journal*. https://doi.org/10.5195/emaj.2019.172
11. **CH Korkpoe**, Seyram Kawor (2018). A Rollercoaster Ride through the Equity Markets Evidence from the Ghana Stock Exchange. *African Finance Journal*. https://ir.ucc.edu.gh/server/api/core/bitstreams/c775c6ab-cdf3-43b1-80ba-3e014b54abfe/content
12. **Carl H Korkpoe**, Edward Amarteifio (2018). All Markets are not Created Equal - Evidence from the Ghana Stock Exchange. *International Journal of Finance and Accounting*. https://ir.ucc.edu.gh/server/api/core/bitstreams/90fb918b-ca43-494c-9b28-bb8213b50457/content
13. **Carl H. Korkpoe**, Peterson Owusu (2018). Behaviour of Johannesburg Stock Exchange All Share Index Returns - An Asymmetric GARCH and News Impact Effects Approach. *RePEc: Research Papers in Economics*.
14. **Carl H Korkpoe** (2018). Regime changes in the South African rand exchange rate against the dollar. *Academy of Accounting and Financial Studies Journal*. https://www.academia.edu/download/80334584/Regime-Changes-in-the-South-African-Rand-Exchange-Rate-Against-the-Dollar-1528-2635-22-3-220.pdf
15. Peterson Owusu Junior, **Carl H. Korkpoe** (2017). Generalised Lambda Distributions by Method of Moments and Maximum Likelihood using the JSE-ASI Returns. *Asian Journal of Finance & Accounting*. https://doi.org/10.5296/ajfa.v9i1.10913
16. **Carl Hope Korkpoe** (2016). Comparing the Generalised Hyperbolic Distributions (GHD) with Normal Distribution using Ghana Stock Exchange Index Returns. *Journal of Business and Enterprise Development*.
17. **Carl H. Korkpoe**, Peterson Owusu (2016). Volatility Comparison of the GSE All Share Index Returns using Student t and Normal-GARCH models. *Journal of Management and Research*.
18. **Carl Hope Korkpoe**, Kwamena Minta Nyarku (2013). Building an Organizational Culture that Promotes Innovation in IT Firms. *International Journal of Strategic Information Technology and Applications*. https://doi.org/10.4018/jsita.2013010101
19. **Carl Hope Korkpoe** (2011). ICT Pervasiveness and Corruption: A Study of African Nations. *American Accounting Association Annual Conference 2011 Denver Colorado*.
20. **Carl Hope Korkpoe** (2011). The Effects of ICT Pervasiveness on Administrative Corruption. *AMCIS 2011 Proceedings*. https://aisel.aisnet.org/amcis2011_submissions/102/

Theses 2

1. **Carl Hope Korkpoe** (2020). Characterisation Of Volatility Of Returns In Equity Markets Of Sub-Saharan Africa. *University of Cape Coast*. https://ir.ucc.edu.gh/server/api/core/bitstreams/209c0792-d790-463b-9dcd-983717adb189/content
2. **Carl Hope Korkpoe** (2016). Regime Switching Behaviour in Frontier Equity Markets: Evidence from the Ghanaian and Nigerian Stock Exchanges. *In progress*.