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Henke's research explores applied microeconomics with a focus on contract theory, household economics and the economics of crime. His published work examines the economic determinants and policy implications of issues such as domestic violence, unemployment and intimate partner violence, including collaborations that analyze COVID-19's effects on crime and family outcomes. He has published in leading journals and presented his research at professional meetings and invited seminars.

At Howard University, Henke teaches courses including advanced microeconomics, public finance, industrial organization and the doctoral microeconomic theory sequence. He has also taught economics at other institutions, including Grand Valley State University and Beijing Normal University–Hong Kong Baptist University United International College. Henke serves on departmental and university committees and participates in professional service through journal reviewing and academic organizations.