Ligang Zhou

Title: Professor

Faculty： School of Business

Email： ligzhou@must.edu.mo

Address： School of Business, Macau University of Science and Technology, Avenida Wai Long, Taipa, Macau

Tel： (853) 8897 2903

Academic Qualification

2005-2008　Ph.D.: City University of Hong Kong, Management Science;

2000-2003　Master: Huazhong University of Science and Technology, Computer Software and Theory;

1993-1997　BS/BA: Wuhan University of Technology, Civil Engineering.

Working Experience

2018-Present　Professor / Macau University of Science and Technology

2014-2018　Associate Professor / Macau University of Science and Technology

2010-2014　Assistant Professor / Macau University of Science and Technology

2019-2010　Research Associate / City University of Hong Kong

Teaching Activities

FinTech, Financial Derivatives, Python for Quantitative Finance, Statistics

Research Areas

Quantitative Trading, Credit Risk Management, Machine Learning

Selected Publications

- Zhou, L. G., & Ma, C. (2023). A Comparison of Different Rules on Loans Evaluation in Peer-to-Peer Lending by Gradient Boosting Models Under Moving Windows with Two Timestamps. *Computational Economics*, *62*, 1481-1504.

- Zhou, L. G., Fujita, H., Ding, H., & Ma, R. (2021). Credit risk modeling on data

with two timestamps in peer-to-peer lending by gradient boosting. *Applied Soft Computing*, *110*, Article 107672.

o Liu, J. Y., Si, Y. W., Zhang, D. F., & Zhou, L. G. (2018). Trend following in financial time series with multi-objective optimization. *Applied Soft Computing*, *66*, 149-167.

o Zhou, L. G., Wang, Q. Y., & Fujita, H. (2017). One versus one multi-class classification fusion using optimizing decision directed acyclic graph for predicting listing status of companies. *Information Fusion*, *36*, 80-89.

o Zhou, L. G., Si, Y. W., & Fujita, H. (2017). Predicting the listing statuses of Chinese-listed companies using decision trees combined with an improved filter feature selection method. *Knowledge-Based Systems*, *128*, 93-101.

o Zhou, L. G., & Lai, K. (2017). AdaBoost Models for Corporate Bankruptcy Prediction with Missing Data. *Computational Economics*, *50*(1), 69-94.

o Ma, R., Zhao, H. H., & Zhou, L. G. (2017). Predicting status of chinese listed companies based on features selected by penalized regression. *Journal of Systems Science and Systems Engineering*, *26*(4), 475-486.

o Zhou, L. G., Tam, K. P., & Fujita, H. (2016). Predicting the listing status of Chinese listed companies with multi-class classification models. *Information Sciences*, *328*, 222-236.

o Zhou, L. G., Lu, D., & Fujita, H. (2015). The performance of corporate financial distress prediction models with features selection guided by domain knowledge and data mining approaches. *Knowledge-Based Systems*, *85*, 52-61.

o Zhou, L. G. (2015). A comparison of dynamic hazard models and static models for predicting the special treatment of stocks in China with comprehensive variables. *Journal of the Operational Research Society*, *66*(7), 1077-1090.

o Zhou, L. G., Lai, K. K., & Yen, J. (2014). Bankruptcy prediction using SVM models with a new approach to combine features selection and parameter optimisation. *International Journal of Systems Science*, *45*(3), 241-253.

o Zhou, L. (2013). Performance of corporate bankruptcy prediction models on imbalanced dataset: The effect of sampling methods. *Knowledge-Based Systems*, *41*, 16-25.

o Zhou, L. G., Lai, K. K., & Yen, J. (2012). Empirical models based on features ranking techniques for corporate financial distress prediction. *Computers &*

Mathematics with Applications, 64(8), 2484-2496.