

# 周志平



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## 教育背景

2010-2015 哲学博士：博科尼大学，金融学  
2008-2010 经济学硕士：武汉大学，经济学  
2004-2008 经济学学士：武汉大学，经济学基地班  
2004-2008 理学学士：武汉大学，数学与应用数学

## 工作经验

2024-Present 助理教授 / 澳门科技大学  
2019-2024 助理研究员 / 同济大学  
2017-2019 宏观研究员 / 平安养老保险股份有限公司  
2015-2017 助理教授 / 武汉大学

## 实习经验

2015.07-2015.11 经济学家 / 英格兰银行（英国央行）

## 教学活动

高级计量经济学；金融衍生产品；股票与投资分析

## 研究领域

宏观金融；金融计量；金融衍生产品

## 学术成果

7. Chen, L., Verousis, T., Wang, K., **Zhou, Zhiping** (2023). Financial stress and commodity price volatility. *Energy Economics*, 125, 106874. (Corresponding Author, ABS-3, ABDC-A\*, SSCI, **JCR-Q1**)

6. Zhang, X., Zhang, Z., Xu, L., **Zhou, Zhiping** (2023). In Search of Distress Premium in the Chinese Energy Sector. *Energy Economics*, 107246. (ABS-3, ABDC-A\*, SSCI, **JCR-Q1**)
5. Liu, C., Zhang, X., & **Zhou, Zhiping** (2023). Are commodity futures a hedge against inflation? A Markov-switching approach. *International Review of Financial Analysis*, 102492. (Corresponding Author, ABS-3, ABDC-A, SSCI, **JCR-Q1**)
4. **Zhou, Zhiping**, & Zhang, X. (2022). Quantifying nonlinear effects of BRIC and G4 liquidity on oil prices. *Humanities and Social Sciences Communications*, 9(1), 1-13. (Corresponding Author, Nature Portfolio, SSCI, **JCR-Q1**)
3. Awan, T. M., Zhang, X., Zhou, Y., & **Zhou, Zhiping** (2022). Does media usage affect pro-environmental attitudes and behaviors? Evidence from China. *International Review of Economics & Finance*, 82, 307-317. (ABS-2, ABDC-A, SSCI, **JCR-Q2**)
2. Chen, L., Shen, L., & **Zhou, Zhiping** (2021). Understand funding liquidity and market liquidity in a regime-switching model. *International Journal of Finance & Economics*, 1(1): 1-17. (ABS-3, ABDC-B, SSCI, **JCR-Q2**)
1. Liu, C., Zhang, C., & **Zhou, Zhiping** (2018). From funding liquidity to market liquidity: Evidence from the index options market. *Journal of Futures Markets*, 38(10), 1189-1205. (Corresponding Author, ABS-3, ABDC-A, SSCI, **JCR-Q2**)

#### 书本章节

2. Liu, C., Zhang, C., & **Zhou, Zhiping** (2024), Energy futures as an inflation hedge in a time-varying coefficient framework, In Venezia, I. and Calipha, R. (Eds.) *Behavioral Finance: Beyond the Basics*. World Scientific Publishers, London
1. Liu, Z., Zhou, Y., & **Zhou, Zhiping** (2019). International financial contagion during the subprime crisis: evidence from UK financial markets. In Venezia, I. (Ed.) *Behavioral Finance: The Coming of Age* (pp. 245-284). World Scientific Publishers, London

#### 其他专业资格

Editorial Board Members in *World Scientific Lecture Notes in Finance*, World Scientific Publishers <https://www.worldscientific.com/page/series/wslnf-editors>

#### 国际期刊匿名审稿人

*Journal of Economic Dynamics and Control* (ABS-3); *Journal of Banking and Finance* (ABS-3); *Energy Economics* (ABS-3); *Quantitative Finance* (ABS-3); *International Journal of Forecasting* (ABS-3); *The European Journal of Finance* (ABS-3); *Humanities and Social Sciences Communications* (JCR-Q1)

**奖项 / 活动**

2014-2015 Bocconi University, Research Grants (19,500 Euros)

2010-2014 Bocconi University, Graduate Fellowship

2001 Second Prize Winner in the National Mathematical Olympiad