Zhiping Zhou

Title: Assistant Professor

Faculty： School of Business

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Academic Qualification

2010-2015 Ph.D.: Bocconi University, Finance

2008-2010 Master: Wuhan University, Economics

2004-2008 BA: Wuhan University, Economics

2004-2008 BS: Wuhan University, Mathematics and Applied Mathematics

Working Experience

2024-Present Assistant Professor / Macau University of Science and Technology

2019-2024 Assistant Researcher / Tongji University

2017-2019 Macro Researcher / Ping An Annuity Insurance Company, Ltd.

2015-2017 Assistant Professor /Wuhan University

Internship

2015.07-2015.11 Economist / Bank of England

Teaching Activities

Advanced Econometrics; Financial Derivative; Equities and Investment Analysis

Research Areas

Macro Finance; Financial Econometrics; Financial Derivative

Selected Publications

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**)

Book Chapters

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

Other Professional Activities

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

Referee (ad-hoc)

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)

Honors/Awards

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

2010-2014 Bocconi University, Graduate Fellowship

2001 Second Prize Winner in the National Mathematical Olympiad