

Ligang Zhou



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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., Chen, X. G., Tang, X. L. (2025). Comparative performance of machine learning-selected portfolios from dynamic CSI300 constituents: forward vs. backward adjusted stock prices. *Applied Intelligence*, 55, 176.
- 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.
- 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.
- 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.
- 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.
- Zhou, L. G., & Lai, K. (2017). AdaBoost Models for Corporate Bankruptcy Prediction with Missing Data. *Computational Economics*, 50(1), 69-94.
- 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.
- 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.
- 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.
- 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.
- 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.
- Zhou, L. (2013). Performance of corporate bankruptcy prediction models on imbalanced dataset: The effect of sampling methods. *Knowledge-Based*

Systems, 41, 16-25.

- 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.