周志平

职称： 助理教授
学院： 商学院
电邮： zhouzhiping@must.edu.mo
电话： (853) 8897-3686

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；金融计量经济学；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

9. Sun, Y., Wang, K., & **Zhou, Zhiping** (2025). Fear propagation and return dynamics. Journal of Banking & Finance, 173, 107410. (ABS-3, ABDC-A*, SSCI, **JCR-Q1**)

8. **Zhou, Zhiping**, & Wang, K. (2025). War Discourse Predicts Stock Market Volatility: A Century of Evidence. Finance Research Letters, 107567. (ABS-2, ABDC-A, SSCI, **JCR-Q1**)

7. Zhang, X., Zhang, Z., Xu, L., **Zhou, Zhiping** (2024). In Search of Distress Premium in the Chinese Energy Sector. Energy Economics, 107246. (ABS-3, ABDC-A*, SSCI, **JCR-Q1**)

6. 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**)

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** (2025), 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