



Position : Associate Professor
Faculty : School of Business
Email Address : ligzhou@must.edu.mo
Telephone : (853) 8897-2903
Fax No. : (853) 2882-3281
Office : A404b
Mailing Address : Avenida Wai Long, Taipa, Macau

Teaching and Research Areas :

Corporate Finance, Statistics, Computational Finance,
Decision Support Systems

Academic Qualifications

Ph.D in Management Science, City University of Hong Kong

Master in Computer Science, Huazhong University of Science and Technology

Bachelor in Civil Engineering, Wuhan University of Technology

Teaching Experiences

2014.7–Present Associate Professor / School of Business / Macau University of Science and Technology

2010.9–2014.6 Assistant Professor / School of Business / Macau University of Science and Technology

Representative Publications

Journal Articles:

- Ligang Zhou, Kwo Ping Tam, Hamido Fujita, Predicting the listing status of Chinese listed companies with multi-class classification models, *Information Sciences*, Vol. 328 (2016), pp222-236.
- Ligang Zhou, Dong Lu, Hamido Fujita, The performance of corporate financial distress prediction models with features selection guided by domain knowledge and data mining approaches, *Knowledge-Based Systems*, Vol. 85 (2015), pp52-61.
- Ligang Zhou, 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*, Vol. 66 (2015), pp1077-1090.
- Ligang Zhou, Kin Keung Lai, Jerome Yen, Bankruptcy Prediction Using SVM Models With A New Approach to Combine Features Selection and Parameter Optimization, *International Journal of Systems Science*, Vol. 45 (2014), pp241-253.
- Ligang Zhou, Performance of Corporate Bankruptcy Prediction Models on Imbalanced Dataset: The Effect of Sampling Methods, *Knowledge-Based Systems*, Vol. 41 (2013), pp16-25.
- Ligang Zhou, Kin Keung Lai, Jerome Yen, Empirical Models Based on Features Ranking Techniques for Corporate Financial Distress Prediction, *Computers and Mathematics with Applications*, Vol. 64 (2012), pp2484-2496.
- Ligang Zhou, Kin Keung Lai, Lean Yu, Least Squares Support Vector Machines Ensemble Models for Credit Scoring, *Expert Systems With Applications*, Vol. 37 (2010), pp127-133.

- Ligang Zhou, Kin Keung Lai, Lean Yu, Credit Scoring Using Support Vector Machines With Direct Search For Parameters Selection, *Soft Computing*, Vol. 13 (2009), pp149–155.
- Ligang Zhou, Kin Keung Lai, Jerome Yen, Credit Scoring Models with AUC Maximization Based on Weighted SVM, *International Journal of Information Technology and Decision Making*, Vol.8 (2009), pp677-696.
- Ligang Zhou, Kin Keung Lai, Benchmarking Binary Classification Models On Data Sets With Different Degree Of Imbalance, *Frontiers of Computer Sciences in China*, Vol. 3 (2009), pp205–216.

Conference Proceedings:

- Ligang Zhou, Predicting The Removal of Special Treatment or Delisting Risk Warning for Listed Company in China with Adaboost, *Procedia Computer Science*, Vol. 17 (2013), pp. 633-640.
- Ligang Zhou, Kin Keung Lai, Jerome Yen, Bankruptcy Prediction Incorporating Macroeconomic Variables Using Neural Networks, *The TAAI 2010*, pp.850-855.
- Ligang Zhou, Kin Keung Lai, Adaboosting Neural Networks for Credit Scoring, in H. Wang et al. (Eds.): *The Sixth ISSN 2009, AISC 56*, pp. 875 – 884, Springer.
- Ligang Zhou, Kin Keung Lai, Weighted LS-SVM Credit Scoring Models with AUC Maximization by Direct Search, *IEEE 2009 International Symposium on Applied Computing and Computational Sciences (ACSS 2009)*, April 2009, Hainan, China.
- Ligang Zhou, Kin Keung Lai, Multi-Agent Ensemble Models Based on Weighted Least Square SVM for Credit Risk Assessment, *2009 WRI Global Congress on Intelligent Systems (GCIS 2009)*, vol. 3, pp.559-563.
- Ligang Zhou, Kin Keung Lai, Genetic Algorithm Based Weighted Least Squares SVM for Multi-objective Credit Scoring, *Proceeding of The 2008 International Conference on Risk Management & Engineering Management (ICRMEM2008)*, Nov 2008, Beijing, China.
- Kin Keung Lai, Ligang Zhou, Lean Yu, A Two-Phase Model Based on SVM and Conjoint Analysis for Credit Scoring, *Lecture Notes in Computer Sciences*, Springer, Vol 4488, May 2007, pp 494-498.
- Stephen C.H. Leung, Ligang Zhou, A Decision Support System for Inventory Routing Problem, *International Conference on Business And Information 2007 July 10-13, 2007*, Tokyo, Japan.
- Stephen C.H. Leung, Ligang Zhou, Kin Keung, Lai, Container Leasing Decision for Orders, *The Fourth IEEE Conference on Service Systems and Service Management*, June 2007, ChengDu, PRC, pp 273-278

Recent Research Projects

2015-2016	The impact of “Mainland China to Macau” Visa policy adjustment on Macau’s gambling industry
2012–2013	A study on the decision support on e-government platform at Macau