Curriculum Vitae

ZHOU Li-Gang

Title :	Professor
Faculty：	School of Business
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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

Financial Derivatives, Python for Quantitative Finance, FinTech, Statistics

Research Areas

Machine Learning in Finance, Data Mining, Credit Risk Management

Selected Publications

1. Zhou, L. and C. Ma, 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, 2022. Online.

2. Zhou, L.G., H. Fujita, H. Ding, and R. Ma, Credit risk modeling on data with two

timestamps in peer-to-peer lending by gradient boosting. Applied Soft Computing, 2021. 110.

3. Liu, J.Y., Y.W. Si, D.F. Zhang, and L.G. Zhou, Trend following in financial time series with multi-objective optimization. Applied Soft Computing, 2018. 66: p. 149-167.

4. Zhou, L.G., Q.Y. Wang, and H. Fujita, One versus one multi-class classification fusion using optimizing decision directed acyclic graph for predicting listing status of companies. Information Fusion, 2017. 36: p. 80-89.

5. Zhou, L.G., Y.W. Si, and H. Fujita, Predicting the listing statuses of Chinese-listed companies using decision trees combined with an improved filter feature selection method. Knowledge-Based Systems, 2017. 128: p. 93-101.

6. Zhou, L.G. and K. Lai, AdaBoost Models for Corporate Bankruptcy Prediction with Missing Data. Computational Economics, 2017. 50(1): p. 69-94.

7. Zhou, L.G. and H. Fujita, Posterior probability based ensemble strategy using optimizing decision directed acyclic graph for multi-class classification. Information Sciences, 2017. 400: p. 142-156.

8. Zhou, L.G., K.P. Tam, and H. Fujita, Predicting the listing status of Chinese listed companies with multi-class classification models. Information Sciences, 2016. 328: p. 222-236.

9. Zhou, L.G., D. Lu, and H. Fujita, The performance of corporate financial distress prediction models with features selection guided by domain knowledge and data mining approaches. Knowledge-Based Systems, 2015. 85: p. 52-61.

10. Zhou, L.G., 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, 2015. 66(7): p. 1077-1090.

11. Zhou, L.G., K.K. Lai, and J. Yen, Bankruptcy prediction using SVM models with a new approach to combine features selection and parameter optimisation. International Journal of Systems Science, 2014. 45(3): p. 241-253.

12. Zhou, L.G., Performance of corporate bankruptcy prediction models on imbalanced dataset: The effect of sampling methods. Knowledge-Based Systems, 2013. 41: p. 16-25.

13. Zhou, L.G., K.K. Lai, and J. Yen, Empirical models based on features ranking techniques for corporate financial distress prediction. Computers & Mathematics with Applications, 2012. 64(8): p. 2484-2496.