周立刚

职称 ： 教授
学院： 商学院
电邮 ： ligzhou@must.edu.mo
电话： (853) 8897 2903

教育背景

2005-2008　博士: 香港城市大学，管理科学;
2000-2003　硕士: 华中科技大学，计算器软件与理论;
1993-1997　学士: 武汉理工大学，土木工程.

工作经验

2018-现在　教授/澳门科技大学
2014-2018　副教授/澳门科技大学
2010-2014　助理教授/澳门科技大学
2019-2010　研究助理/香港城市大学

教学活动

金融衍生工具，Python 与量化金融，金融科技，统计学

研究领域

机器学习与金融，数据挖掘，信用风险管理

学术成果

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.