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教育背景

2005-2008 博士： 香港城市大學，管理科學；
2000-2003 碩士： 華中科技大學，計算機軟件與理論；
1993-1997 學士： 武漢理工大學，土木工程。

工作經驗

2018-現在 教授/澳門科技大學
2014-2018 副教授/澳門科技大學
2010-2014 助理教授/澳門科技大學
2019-2010 研究助理/香港城市大學

教學活動

金融衍生工具，Python 與量化金融，金融科技，統計學

研究領域

機器學習與金融，數據挖掘，信用風險管理

學術成果

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.