周昊

计算金融博士 PhD in Computational Finance

英国埃塞克斯大学计算金融与多智能体经济研究中心 (CCFEA)

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基本信息

求职城市	江西南昌	出生日期	1995.05.08	民族	汉族
政治面貌	中共党员	婚姻状况	已婚	籍贯	江西上饶

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英国埃塞克斯大学	计算机与电子工程系	计算金融	博士学位	2019.10 - 2023.04
英国埃塞克斯大学	计算机与电子工程系	计算金融	硕士学位	2018.09 - 2019.06
江西财经大学	经济学院	资产评估	硕士学位	2017.09 - 2019.06
山东工商学院	统计学院	保险学	学士学位	2013.09 - 2017.06

工作经历

教学助理 (TA)		英国埃塞克斯大学
Big-Data for Computational Finance (CF969)	大数据与计算金融	2021-2023
Algorithmic Game Theory (CE322)	算法博弈论	2019-2022
Machine Learning and Data Mining (CE802)	机器学习与数据挖掘	2022
Neural Network and Deep Learning (CE802)	神经网络与深度学习	2021
科研助理 (RA)		英国埃塞克斯大学
Conversion M.Sc. Course Evaluation	研究生课程评估	
Field Research	实地调研	2022
Data Processing and Analysis	数据处理与分析	
市场部助理 (Intern)		中国太平洋保险公司
Questionnaire Design	问卷设计	
Data Collection	数据收集	2015
Data Analysis	数据分析	

荣誉与奖项

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学习与学术方面:	
2023年度国际多智能体顶级会议AAMAS学生奖学金	2023
英国数据科学协会学术海报竞赛第三名	2022
2022年度国际多智能体顶级会议AAMAS学生奖学金	2022
英国埃塞克斯大学博士全额奖学金	2019-2022
江西财经大学研究生特等奖学金 (前5%)	2017-2019
江西财经大学与英国埃塞克斯大学合作项目奖学金	2019
第八届全国大学生数学竞赛三等奖	2016
第七届山东省大学生数学竞赛一等奖	2016
第六届山东省大学生数学竞赛一等奖	2015
第五届山东省大学生数学竞赛一等奖	2014
山东省烟台市保险行业协会一等奖学金 (前1%)	2014
体育特长方面:	
第十五届江西省大学生运动会乒乓球比赛双打亚军,团体第四名	2018
国家二级乒乓球运动员	2016
第二十三届山东省大学运动会乒乓球比赛团体第四名	2014

研究方向

算法博弈论 (Algorithmic Game Theory in Financial Networks)

本方向主要是从中心化和和去中心化(分布式)的角度来分析在现实大规模金融网络中各个经济智能体的策略博弈行为,专注于在金融网络中的中心化最优算法、近似算法、以及博弈均衡的存在性、均衡的效率和寻找特定均衡的算法复杂度等问题。

实证博弈论分析 (Empirical Game-Theoretic Analysis)

本方向主要运用EGTA方法对现实中大规模金融网络中的博弈行为进行建模与仿真,并从实证的角度研究整个金融系统的均衡状态及其特征。

多智能体强化学习 (Multi-Agent Reinforcement Learning)

本方向主要研究金融网络中多智能体之间的博弈与交互行为,运用多智能体强化学习等人工智能科技提高金融网络博弈在均衡下的效率和社会福利。

学术成果

[1] A Study on the Impact of Strategic Behaviour in Financial Networks

A Thesis Submitted for the Degree of Doctor of Philosophy, CCFEA, CSEE, University of Essex

博士毕业论文

[2] Debt Transfers in Financial Networks: Complexity and Equilibria

In Proceedings of the 22nd International Conference on Autonomous Agents and Multiagent Systems (AAMAS-2023) 国际多智能体顶会

[3] Strategic Games in Financial Networks: Complexity and Equilibria

In Proceedings of the 22nd International Conference on Autonomous Agents and Multiagent Systems (AAMAS-2023) 国际多智能体顶会

[4] Forgiving Debt in Financial Network Games

In Proceedings of the 31st International Joint Conference on Artificial Intelligence (IJCAI-2022)

国际人工智能顶会

[5] Forgiving Debt in Financial Network Games (extended abstract)

In Proceedings of the 21st International Conference on Autonomous Agents and Multiagent Systems (AAMAS-2022)

国际多智能体顶会

[6] Financial Network Games

In Proceedings of the 2nd ACM International Conference on AI in Finance (ICAIF-2021)

国际人工智能与金融科技交叉领域顶会

在研课题

[7] Donating External Assets in Financial Networks	70%
Topics: algorithmic game theory, computational finance	
[8] An Agent-Based Model of Strategic Debt Removals in Financial Networks	40%
Topics: empirical game-theoretic analysis, evolutionary game theory	
[9] Optimal Systemic Risk Bail-in: An Approach Based on Neural Network	40%

Topics: deep learning, optimization

学术会议与演讲

British Data Science Society Conference	2022年度英国数据科学协会会议
Oxford Machine Learning Summer School (OxML-Finance)	牛津大学机器学习夏校
CSEE Seminar Series in Artificial Intelligence	CSEE 人工智能学术系列讲座
The 15th International Symposium on Algorithmic Game Theory	第15届算法博弈论国际会议
The 31st International Joint Conference on Artificial Intelligence	第31届人工智能国际会议
Seminar series organized by Frontiers in Economics and Computation - Uk	英国前沿计算与经济系列讲座
The 31st International Joint Conference on Artificial Intelligence	第31届人工智能国际会议
The 21st International Conference on Autonomous Agents and Multiagent	Systems 第21届多智能体会议
Summer School on Game Theory and Social Choice organized by CityU, H	HK 香港城市大学算法博弈论夏校
The 2nd ACM International Conference on AI in Finance 第	2届人工智能与金融科技国际会议

技能与语言

Python	Matlab	Spss	Eviews	R	lpe	Draw.io	Photoshop	Offices	
一 语言能力									
普通话 (母语)		英语 (济	范利)	法语	(初学者)				

Hao Zhou

Centre for Computational Finance and Economic Agents (CCFEA) School of Computer Science and Electronic Engineering, University of Essex Colchester Campus, CO4,3SO, UK

Linkedin → 44 75 361 28218 hz18065@essex.ac.uk Google Scholar Linkedin

CAREER OBJECTIVE

I am currently a PhD candidate at the Centre for Computational Finance and Economic Agents (CCFEA) in University of Essex. I am eager for continuing scientific research and recently looking for research positions either in academia or industry, working on algorithmic game theory, agent-based modeling, or reinforcement learning, especially in economics and finance.

RESEARCH INTERESTS

My research interests lie at the intersection of algorithmic game theory, financial network theory and machine learning. I am highly interested in reasoning about the strategic behaviours in large-scale financial networks from both game-theoretic and empirical perspectives, as well as the applications of reinforcement learning techniques in finance and economics. I am also conducting research on portfolio optimization and asset management in financial networks using deep learning.

EDUCATION

• Ph.D. in Computational Finance

Oct. 2019 - Present

School of Computer Science and Electronic Engineering, University of Essex Thesis: A study on the impact of strategic behaviour in financial networks Supervisors: Maria Kyropoulou and Panagiotis Kanellopoulos

• M.Sc. in Computational Finance

Oct. 2018 - Sep. 2019

School of Computer Science and Electronic Engineering, University of Essex Degree honour: Distinction

• M.Sc. in Asset Evaluation

Oct. 2017 - Sep. 2019

School of Economics, Jiangxi University of Finance and Economics Degree honours: 1st Class

• Diploma in Actuarial Science

Sep. 2013 - Jun. 2017

School of Statistics, Shandong Technology and Business University

Degree honour: 1st Class

EXPERIENCE

• Graduate Laboratory Assistant

Oct. 2019 - Present

School of Computer Science and Electronic Engineering, University of Essex

- Algorithmic Game Theory (CE322)
- Big-Data for Computational Finance (CF969)
- Machine Learning and Data Mining (CE802)
- Neural Networks and Deep Learning (CE889)

• Research Assistant

Feb. 2022 - Jun. 2022

School of Computer Science and Electronic Engineering, University of Essex

- Conversion M.Sc. Course Evaluation

- Field Research
- Data Processing and Analysis

• Teaching Assistant

School of Economics, Jiangxi University of Finance and Economics

- Financial Asset Valuation
- Financial Markets and Derivatives
- Financial Risk Management (FRM)

• Insurance Actuary Assistant

China Pacific Insurance Company

- Design Questionnaire and Collect Data
- Data Analysis

SCHOLARSHIPS AND AWARDS

• Academics

- 3rd Prize on the Poster Competition of British Data Science Society Conference (2022)
- Student scholarship by AAMAS Scholarship Committee (2022)
- Ph.D. scholarship by School of Computer Science and Electronic Engineering, University of Essex (2019-2022)
- M.Sc. scholarship by Jiangxi University of Finance and Economics (2018-2019)
- Outstanding award by Jiangxi University of Finance and Economics (2017-2019)
- 3rd Prize on the 8th National College Students Mathematics Competition (2016)
- 1st Prize on Shandong College Students Mathematics Competition (2014, 2015)
- 1^{st} Class scholarship is sued by Yantai Insurance Association (Top 1%)

• Sports

- 2nd Place on the Table Tennis Competition at University Games of Jiangxi Province (2018)
- China National Second-Level Table Tennis Player (2016)
- 4^{th} Place on the Table Tennis Competition at University Games of Shandong Province (2015)

PUBLICATIONS ¹

[1] Debt Transfers in Financial Networks: Complexity and Equilibria

Panagiotis Kanellopoulos, Maria Kyropoulou and Hao Zhou

In Proceedings of the 22nd International Conference on Autonomous Agents and Multiagent Systems (AAMAS-2023)

[2] Forgiving Debt in Financial Network Games

Panagiotis Kanellopoulos, Maria Kyropoulou and Hao Zhou

In Proceedings of the 31st International Joint Conference on Artificial Intelligence (IJCAI-2022)

[3] Forgiving Debt in Financial Network Games (Extended Abstract)

Panagiotis Kanellopoulos, Maria Kyropoulou and Hao Zhou

In Proceedings of the 21st International Conference on Autonomous Agents and Multiagent Systems (AAMAS-2022)

[4] Financial Network Games

Panagiotis Kanellopoulos, Maria Kyropoulou and Hao Zhou

In Proceedings of the 2nd ACM International Conference on AI in Finance (ICAIF-2021)

Oct. 2017 - Jun. 2018

Jun. 2015 - Aug. 2015

 $^{^{1}\}mathrm{The}$ order of authors is alphabetical

WORKING PAPERS

[1] Strategic Games in Financial Networks: Complexity and Equilibria (A Job Market Paper)

Hao Zhou

Topics: Algorithmic Game Theory, Computational Optimization

[2] Donating External Assets in Financial Networks

Panagiotis Kanellopoulos, Maria Kyropoulou and Hao Zhou

Topics: Algorithmic Game Theory, Theoretical Finance, Reinforcement Learning

[3] An Agent-Based Model of Strategic Debt Removals in Financial Networks

Panagiotis Kanellopoulos, Maria Kyropoulou and Hao Zhou

Topics: Empirical Game-Theoretic Analysis, Evolutionary Game Theory

[4] Optimal Systemic Risk Bail-in: A Approach Based on Neural Network

Hao Zhou

Topics: Deep Learning in Finance

SELECTED TALK, PRESENTATION, AND SEMINAR PARTICIPATION

- British Data Science Society Conference (2022)
- Oxford Machine Learning Summer School (OxML-Finance 2022)
- CSEE Seminar Series for Artificial Intelligence
- The 15th International Symposium on Algorithmic Game Theory (SAGT-2022)
- The 31st International Joint Conference on Artificial Intelligence (IJCAI-2022)
- Seminar series organized by Frontiers in Economics and Computation UK
- The 21st International Conference on Autonomous Agents and Multiagent Systems (AAMAS-2022)
- Summer School on Game Theory and Social Choice organized by CityU, HK (2021)
- Essex Summer School in Social Science and Data Analysis (2021)
- The 2nd ACM International Conference on AI in Finance (ICAIF-2021)
- 3MT Presentation Competition (2020)

SKILLS

• Python • Matlab • Spss • Eviews • R • Sql • Statas • Offices • Ipe • Draw.io • Photoshop

REFERENCES

Dr Maria Kyropoulou

Senior Lecturer School of Computer Science and Electronic Engineering, University of Essex maria.kyropoulou@essex.ac.uk

Dr Feihu Yang

Professor of Economics School of Economics, Jiangxi University of Finance and Economics yfh168@sina.com

Dr Panagiotis Kanellopoulos

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School of Computer Science and Electronic Engineering,
University of Essex
panagiotis.kanellopoulos@essex.ac.uk

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