

# Luhao Zhang

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POSITIONS	<b>Columbia University</b> , New York, NY, USA Postdoctoral Research Scientist, Department of IEOR Mentor: <a href="#">Xunyu Zhou</a>	Sep 2023 -
EDUCATION	<b>The University of Texas at Austin</b> , Austin, TX, USA Ph.D. in Mathematics Advisor: <a href="#">Thaleia Zariphopoulou</a>	Aug 2018 - Aug 2023
	<b>Xi'an Jiaotong University</b> , Xi'an, Shaanxi, China B.S. in Mathematics and Applied Mathematics (Honors Program) <i>Special Class for the Gifted Young</i>	Aug 2014 - June 2018
RESEARCH PAPERS	<b>Publications</b> 1. Luhao Zhang, Jincheng Yang, Rui Gao. <i>Optimal Robust Policy for Feature-Based Newsvendor</i> (2022), <b>Management Science</b> , forthcoming. <b>Preprints</b> 2. Luhao Zhang, Jincheng Yang, Rui Gao. <i>A Simple and General Duality Proof for Wasserstein Distributionally Robust Optimization</i> . 3. Renyuan Xu, Thaleia Zariphopoulou, Luhao Zhang. <i>Decision Making under Costly Sequential Information Acquisition: the Paradigm of Reversible and Irreversible Decisions</i> . 4. Jincheng Yang, Luhao Zhang, Ningyuan Chen, Rui Gao, Ming Hu. <i>Decision-making with Side Information: A Causal Transport Robust Approach</i> . <b>Conference papers</b> 5. Luhao Zhang, Mohsen Ghassemi, Ivan Brugere, Alan Mishler, Niccolo Dalmaso, Vamsi Potluru, Tucker Balch, Manuela Veloso. <i>Conditional Demographic Parity Through Optimal Transport</i> (2022), accepted by <b>NeurIPS</b> Workshop on Algorithmic Fairness through the Lens of Causality and Privacy.	
INDUSTRY EXPERIENCE	<b>J.P.Morgan Chase, AI Research</b> , New York, NY <i>AI Researcher (Intern)</i> • Developed an efficient algorithm to achieve conditional demographic parity using causal transport distance • Preliminary results accepted by <i>NeurIPS Workshop on Algorithmic Fairness through the Lens of Causality and Privacy</i>	June - Aug 2022

AWARD	Frank Gerth III Teaching Excellence Award, UT Austin	2021
	Selected to present at the Cornell ORIE Young Researchers Workshop	Summer 2021
	Graduate School Summer Fellowship, UT Austin,	Summer 2021
	Graduate Continuing Bruton Fellowship, UT Austin,	Spring 2022
	Professional Development Award, UT Austin,	Spring, Fall 2022
INVITED TALKS	• Robust Optimization Webinar Series	May 2021
	• International Conference of the Chinese Scholars Association for Management Science and Engineering (CSAMSE), Shanghai Jiaotong University	July 2021
	• Cornell ORIE Young Researchers Workshop, Ithaca, NY	Oct 2021
	• INFORMS Annual Meeting, Anaheim, CA	Oct 2021
	• Conference on Artificial Intelligence, Machine Learning, and Business Analytics, Rutgers University	Dec 2021
	• Texas Women in Math Symposium, Rice University	Feb 2022
	• INFORMS Optimization Society Conference, Greenville, SC	March 2022
	• SIAM Annual Meeting, Pittsburgh, PA	July 2022
	• INFORMS Annual Meeting, Indianapolis, IN	Oct 2022
PROFESSIONAL SERVICE	<b>Referee</b>	
	• Mathematical Programming	
	• Operations Research	
	• Management Science	
	• 3rd ACM International Conference on AI in Finance	
	<b>Session Chair</b>	
	• INFORMS 2021 invited session of Learning and Decision-making with Contextual Information	
	• INFORMS 2022 invited session of Data-driven Decision Making	
MENTORSHIP	<b>Directed Reading Program</b>	
	• Sonali Singh, on the topic of <i>Stochastic Calculus for Finance</i>	Spring 2020
	• Wenxuan Jiang, on the topic of <i>Stochastic Calculus for Finance</i>	Fall 2021
	• Haoze Yan, on the topic of <i>Stochastic Programming</i>	Spring, Fall 2022
	• Yuxiang Gao, on the topic of <i>Elements of Statistical Learning</i>	Spring 2022