

Luhao Zhang

CONTACT INFORMATION	Department of Mathematics, PCA 12.124 The University of Texas at Austin 2515 Speedway Stop C1200 Austin, TX 78712-1202, USA	<i>E-mail:</i> luhaozhang@math.utexas.edu
REASERCH AREA	Financial Mathematics, Stochastic Optimization, and Data-driven Decision Making under Uncertainty.	
EDUCATION	The University of Texas at Austin , Austin, TX, USA	
	Graduate Student in Mathematics	Aug. 2018 - Present
	Xi'an Jiaotong University (XJTU), Xi'an, Shaanxi China	
	Preparatory program for the Honors Youth Program	Sept. 2012 - 2013
	B.S. in Mathematics and Applied Mathematics (the Honors Science Program)	Aug. 2014 - 2018
	Columbia University in the City of New York , New York City, New York USA	
	Visiting Undergraduate Student	Jan. - May 2016
	University of California, Berkeley , Berkeley, California USA	
	Visiting Undergraduate Student	Jan. - May 2017
PUBLICATIONS	In Preparation	
	<ul style="list-style-type: none">• Thaleia Zariphopoulou, Luhao Zhang. <i>Optimal investment under partial information with CMIM utility</i> (2021)• Jincheng Yang, Luhao Zhang, Rui Gao. <i>Optimal Policies for Robust Big Data Newsvendor</i> (2021)• Luhao Zhang, Jincheng Yang, Rui Gao. <i>Distributionally Robust End-to-end Learning with Contextual Information</i> (2021)• Luhao Zhang, Jincheng Yang, Rui Gao. <i>A Simple Duality Proof for Wasserstein Distributionally Robust Optimization</i> (2021)	
PROFESSIONAL EMPLOYMENT	China International Capital Corporation (CICC) , Beijing, China	
	<i>Private Equity Analyst (Intern)</i>	Dec. 2017 - Feb. 2018
	Chinese Academy of Sciences , Beijing, China	
	<i>Research Assitant</i>	July - Sept. 2017, July - Sept. 2016
	<i>National Undergraduate Student Innovation Program</i> (fellowship funded)	
	<i>Visting Researcher for the State Key Laboratory of Scientific and Engineering Computing (LSEC)</i>	
	Peking University , Beijing, China	
	<i>Research Assitant</i>	July 2016 - Sept. 2016