Luhao Zhang

CONTACT INFORMATION	Department of Mathematics, PMA 12.124	✉: luhaozhang@math.utexas.edu
	The University of Texas at Austin	⌂: web.ma.utexas.edu/users/luhaozhang/
	2515 Speedway Stop C1200	☎: +1 (737)270-5656
	Austin, TX 78712-1202, USA	

REASERCH AREA Financial Mathematics, Stochastic Control, Data-driven Decision Making under Uncertainty

EDUCATION

The University of Texas at Austin, Austin, TX, USA

Ph.D. Student in Mathematics   Aug. 2018 - Present
Adviser: Thaleia Zariphopoulou

Xi'an Jiaotong University (XJTU), Xi'an, Shaanxi, China

Speical Class for the Gifted Youth Program   Aug. 2012 - 2014
B.S. in Mathematics and Applied Mathematics (Honors Science Program) Aug. 2014 - 2018

Columbia University in the City of New York, New York City, NY, USA

Visiting Undergraduate Student   Jan. - May 2016

University of California, Berkeley, Berkeley, CA, USA

Visiting Undergraduate Student   Jan. - May 2017

PUBLICATIONS AND PREPRINTS

Submitted for Publication

- Rui Gao, Jincheng Yang, **Luhao Zhang**. *Robust Policy Optimization for Feature-Based Newsvendor* (2021)

In Preparation

- Thaleia Zariphopoulou, **Luhao Zhang**. *Optimal investment under partial information with CMIM utility* (2021)
- Rui Gao, Jincheng Yang, **Luhao Zhang**. *Distributionally Robust End-to-end Learning with Contextual Information* (2021)
- Rui Gao, Jincheng Yang, **Luhao Zhang**. *A Simple Duality Proof for Wasserstein Distributionally Robust Optimization* (2021)

AWARD   **Frank Gerth III Teaching Excellence Award**, UT Austin   2021

PROGRAMMING   Experience in Python, C++, R, Matlab, Mathematica

INVITED TALKS	• Robust Optimization Webinar	May 20, 2021
	• The 13th International Conference of the Chinese Scholars Association for Management Science and Engineering (CSAMSE), Shanghai Jiaotong University	July 31, 2021

CONFERENCES & WORKSHOPS ATTENDED	• Decision Making in Health and Medical Care, IMSI	May 17-21, 2021
	• SIAM Conference on Financial Mathematics and Engineering (FM21)	June 1-4, 2021
	• SIAM Conference on Control and Its Applications (CT21)	July 19-21, 2021
	• SIAM Annual Meeting (AN21)	July 19-23, 2021
	• SIAM Conference on Optimization (OP21)	July 20-23, 2021

TEACHING EXPERIENCE

Applied Mathematics and Statistics

• M358K *Applied Statistics*	Fall, 2021
• M362K *Probability*	Fall, 2020
• M348 *Scientific Computation in Numerical Analysis*	Spring and Fall, 2019

Pure Mathematics

• M408K *Differential Calculus*	Spring, 2021
• M F325K *Discrete Mathematics*	Summer, 2020
• M427L *Advanced Calculus for Applications II*	Spring, 2020
• M408D *Sequences, Series, and Multivariable Calculus*	Fall, 2018

OUTREACH

Directed Reading Program Mentor

• Sonali Singh, on the topic of *Stochastic Calculus for Finance*	Spring, 2020