Long Zhao

Contact Information	Department of Analytics and Operations National University of Singapore Business School 15 Kent Ridge Dr, BIZ1 8-61, Singapore 119245	✉: bizlzha@nus.edu.sg mathsoul.github.io/

Education

McCombs School of Business at University of Texas at Austin August 2013 – May 2019

– Ph.D. in Decision Sciences
– Advisor: Kumar Muthuraman
– Co-Advisor: Deepayan Chakrabarti

Tsinghua University, Beijing, China. September 2010 – July 2013

– M.S. in Statistics
– National Scholarship, highest scholarship for a graduate student in China

Tsinghua University, Beijing, China. September 2006 – July 2010

– B.S. in Mathematics
– Excellent Graduate

Publications and working papers

[1] **Long Zhao**, Deepayan Chakrabarti, Kumar Muthuraman. "Portfolio Construction by Mitigating Error Amplification: The Bounded-Noise Portfolio". **Operations Research**, forthcoming.

  – *Finalist in INFORMS Finance Section Best Student Paper Competition 2017*

[2] **Long Zhao**, Deepayan Chakrabarti, Kumar Muthuraman. "Unified Classical and Robust Optimization for Least Squares". Submitted to Operations Research.

  – *Finalist in INFORMS Data Mining Best Paper Competition - Applied Track 2018* (39 Submissions, 1st round 30 reviewers, 2nd round 6 referees, 5 finalists)

Teaching Experience

Instructor of Elementary Business Statistics (Undergraduate)
- Spring 2017
- Fall 2018

Invited seminars & conference presentations

Unified Classical and Robust Optimization for Least Squares
- INFORMS Annual Meeting, Phoenix November 2018
- DSI Annual Meeting, Chicago November 2018

Portfolio Construction by Mitigating Error Amplification: The Bounded-Noise Portfolio
- INFORMS Annual Meeting, Nashville November 2016
- DSI Annual Meeting, Austin November 2016
- INFORMS Annual Meeting, Nashville October 2017

Energy Storage and Trading
- INFORMS Annual Meeting, San Francisco November 2014
- INFORMS Annual Meeting, Philadelphia November 2015

Services   Referee for *Management Science, Production and Operation Management Journal, Operation Research Letters*