Long Zhao

Contact Information

McCombs School of Business
University of Texas at Austin
1 University Station, B6000, Austin TX 78712

✉: longzhao@utexas.edu
☎: +1 (512) 517-6582
mathsoul.github.io/

Education

Universitiy of Texas at Austin — August 2013 – May 2019 (Expected)

- Ph.D. Candidate 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". Submitted after 2nd-round revision to **Operations Research**.

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

[2] **Long Zhao**, Deepayan Chakrabarti, Kumar Muthuraman. "A Better Linear Predictor Motivated by Robust Optimization[1]". Working Paper (draft available).

- ***Finalist in INFORMS Data Mining Best Paper Competition - Applied Track 2018*** (winner to be announced)

[3] Daniel Mitchell, Kumar Muthuraman, Stathis Tompaidis, **Long Zhao**. "Energy Storage and Trading". Working Paper.

Teaching Experience

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

- Spring 2017
  - Class size: 52
  - Overall instructor rating: 3.4/5.0

Teaching Assistant

- Statistics and Modeling (Undergraduate) — Spring 2014 Fall 2014 2015 2016
- Optimization Method in Finance (Undergraduate) — Fall 2014 2015 2016
- Statistics and Modeling for Finance (Undergraduate) — Spring 2018
- Stochastic Control and Optimization (MSBA) — Spring 2015 2016
- Business Analytics/Decision Modeling (MBA) — Spring 2015 2016

[1] Presentation title in INFORMS Annual Meeting is " Practical Robust Optimization for Least-Squares Problems".

Invited seminars & conference presentations

Practical Robust Optimization for Least-Squares Problems

- INFORMS Annual Meeting, Phoenix (scheduled) 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 *Production and Operation Management Journal*, *Operation Research Letter*

Computer Skills

- Programming Languages: R
- Scientific Computing: MATLAB
- Mathematical Modeling/Optimization: Gurobi

References

Kumar Muthuraman (Ph.D. Advisor)
McCombs School of Business
University of Texas at Austin
E-mail: kumar@austin.utexas.edu

Deepayan Chakrabarti (Co-Advisor)
McCombs School of Business
University of Texas at Austin
E-mail: deepay@utexas.edu

Stathis Tompaidis
McCombs School of Business
University of Texas at Austin
E-mail: stathis.tompaidis@mccombs.utexas.edu