

Long Zhao

Contact Information

McCombs School of Business
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mathsoul.github.io/

Education

McCombs School of Business at University 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. “Practical Robust Optimization for Least-Squares Problems”. Working Paper (draft available).
 - *Finalist in INFORMS Data Mining Best Paper Competition - Applied Track 2018* (39 Submissions, 1st round 30 reviewers, 2nd round 6 referees, 5 finalists)
- [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

Teaching Assistant

- Statistics and Modeling (Undergraduate) Spring 2014 Fall 2014 2015 2016
- Optimization Methods in Finance (Undergraduate) Fall 2014 2015 2016
- Statistics and Modeling for Finance (Undergraduate) Spring 2018
- Stochastic Control and Optimization (M.S. in Business Analytics) Spring 2015 2016
- Business Analytics/Decision Modeling (MBA) Spring 2015 2016

Invited seminars & conference presentations	Practical Robust Optimization for Least-Squares Problems	
	<ul style="list-style-type: none"> • INFORMS Annual Meeting, Phoenix (scheduled) 	November 2018
	Portfolio Construction by Mitigating Error Amplification: The Bounded-Noise Portfolio	
	<ul style="list-style-type: none"> • INFORMS Annual Meeting, Nashville 	November 2016
	<ul style="list-style-type: none"> • DSI Annual Meeting, Austin • INFORMS Annual Meeting, Nashville 	November 2016 October 2017
	Energy Storage and Trading	
	<ul style="list-style-type: none"> • INFORMS Annual Meeting, San Francisco 	November 2014
	<ul style="list-style-type: none"> • INFORMS Annual Meeting, Philadelphia 	November 2015

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

References **Kumar Muthuraman (Ph.D. Advisor)**
H. Timothy Harkins Centennial Professor
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