

Long Zhao

Contact Information

McCombs School of Business
University of Texas at Austin
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Education

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. “A Better Linear Predictor Motivated by Robust Optimization¹”. Working Paper (draft available).
- [3] Daniel Mitchell, Kumar Muthuraman, Stathis Tompaids, **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

¹Presentation title in INFORMS Annual Meeting is “Practical Robust Optimization for Least-Squares Problems”.

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
Services	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
Computer Skills	Referee for <i>Production and Operation Management Journal</i> , <i>Operation Research Letter</i>	
References	<ul style="list-style-type: none"> ◦ Programming Languages: R ◦ Scientific Computing: MATLAB ◦ Mathematical Modeling/Optimization: Gurobi 	
	Kumar Muthuraman (Ph.D. Advisor)	Deepayan Chakrabarti (Co-Advisor)
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	University of Texas at Austin	University of Texas at Austin
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	Stathis Tompaidis	
	McCombs School of Business	
	University of Texas at Austin	
	E-mail: stathis.tompaidis@mcombs.utexas.edu	