**Technical Reports**

1. Hu, Z., L. J. Hong, and A. M.-C. So. Ambiguous probabilistic programs. Technical report, 2013.
2. Hu, Z. and L. J. Hong. Kullback-Leibler divergence constrained distributionally robust optimization. Technical report, 2012.

**Forthcoming Papers**

1. Hu, Z. and L. J. Hong. Robust simulation with likelihood-ratio constrained input uncertainty. *INFORMS Journal on Computing*, forthcoming.

**Journal Publications**

1. Hong, L. J., Z. Huang and H. Lam. 2021. Learning-based robust optimization procedures and statistical guarantee. *Management Science*, 67:3321-3984.
2. Hong, L. J. and G. Jiang. 2017. Gradient and Hessian of joint probability functions with applications on chance constrained programs. *Journal of Operations Research Society of China*, 5:431-455.
3. Hong, L. J. Z. Hu, and G. Liu. 2014. Monte Carlo methods for value-at-risk and conditional value-at-risk: A review. *ACM Transactions on Modeling and Computer Simulation*, 24:22/1-22/37.
4. Hong, L. J., Z. Hu, and L. Zhang. 2014. Conditional value-at-risk approximation to value-at-risk constrained programs: A remedy via Monte Carlo. *INFORMS Journal on Computing*, 26:385-400.
5. Hu, Z., L. J. Hong, and L. Zhang. 2013. A smooth Monte Carlo approximation to joint chance-constrained programs. *IIE Transactions*, 45:716-735.
6. Hu, Z., Cao, J., and L. J. Hong. 2012. Robust simulation of global warming policies using the DICE model. *Management Science*, 58:2190-2206.
7. Hong, L. J., Y. Yang, and L. Zhang. 2011. Sequential convex approximations to joint chance constrained programs: A Monte Carlo approach. *Operations Research*, 59:617-630.

**Conference Proceedings**

1. Hong, L. J., Z. Huang, and H. Lam. 2016. Approximating data-driven joint chance constrained programs via uncertainty set construction. *Proceedings of the 2016 Winter Simulation Conference*, pp. 389-400.
2. Hong, L. J. and H. Lam. 2015. A statistical perspective on linear programs with uncertain parameters. *Proceedings of the 2015 Winter Simulation Conference*, pp. 3690-3701.
3. Hu, Z. and L. J. Hong. 2015. Robust simulation of stochastic systems with input uncertainties modeled by statistical divergences. *Proceedings of the 2015 Winter Simulation Conference*, pp. 643-654.
4. Hu, Z., J. Cao, and L. J. Hong. 2010. Robust simulation of environmental policies. *Proceedings of the 2010 Winter Simulation Conference*, pp.1295-1305.