Long Zhao

Employment

NUS Business School, National University of Singapore,
Assistant Profess in Analytics & Operations July 2019 – Now

Contact Information

Department of Analytics and Operations
NUS Business School
15 Kent Ridge Dr, BIZ1 8-61, Singapore 119245

✉: longzhao@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**, 2019.
- ***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".
- ***Finalist in INFORMS Data Mining Best Paper Competition - Applied Track 2018***
- Rejected by operations research twice and rejected by management science once. It is likely to be a forever-working paper.

[3] Melvyn Sim, **Long Zhao**, Minglong Zhou, "Tractable Robust Supervised Learning Models". Submitted after major Revision, Operations Research.

[4] **Long Zhao**, Rui gao, "Leveraging Latent Factors Using the Equally Weighted Portfolio." Submitted to Management Science after being rejected by Operations Research.

[5] Li Chen, Melvyn Sim, Xun Zhang, **Long Zhao** and Minglong Zhou, "Robust Actionable Prescriptive Analytics." Submitted to Operations Research.

[6] Zhi Chen and **Long Zhao** "Constructing Quantiles via Forecast Errors: Theory and Empirical Evidence." To be submitted to Management Science (Reject and resubmit).

[7] Zhi Chen and **Long Zhao** "Combining Forecasts from Multiple Variables and Experts Under Correlated Forecast Errors." To be submitted to Management Science.

[8] Guowei Zhang, Long He, **Long Zhao**, and Ning Zhu, "Distributional Robust Optimization with Missing Data." To be submitted to Management Science.

Teaching Experience

Predictive Analytics in Business (Undergraduate) 2020-2023

Causal Analytics for Managerial Decisions (Undergraduate) 2021-2023

Introduction to Data Analytics (Ph.D.) 2021,2023

Elementary Business Statistics (Undergraduate) 2017-2018

Services

Referee for *Operations Research*, *Management Science*, *Production and Operation Management*, *Operation Research Letters*