Long Zhao

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

Contact Information

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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, "A New Perspective on Supervised Learning via Robust Satisficing". Resubmitted to Operations Research after major revision.

[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.

[9] Wanshu Nie, Sujay V. Kumar, Augusto Getirana, **Long Zhao**, Melissa L. Wrzesien, Goutam Konapala, Shahryar Khalique Ahmad, Kim A.Locke, Thomas R. Holmes, Matthew Rodell, Bryant D. Loomis, "Nonstationarity in the global terrestrial water cycle and its interlinkages in the Anthropocene." Submitted to Nature.

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*	