

Long Zhao

Employment	NUS Business School, National University of Singapore, Assistant Professor 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 – Ph.D. in Decision Sciences – Advisor: Kumar Muthuraman – Co-Advisor: Deepayan Chakrabarti Tsinghua University, Beijing, China. – M.S. in Statistics – National Scholarship, highest scholarship for a graduate student in China Tsinghua University, Beijing, China. – B.S. in Mathematics – Excellent Graduate	August 2013 – May 2019 September 2010 – July 2013 September 2006 – July 2010
Publications and working papers	<ul style="list-style-type: none">[1] Long Zhao, Deepayan Chakrabarti, Kumar Muthuraman. “Portfolio Construction by Mitigating Error Amplification: The Bounded-Noise Portfolio.” Operations Research, 2019. – <i>Finalist in INFORMS Finance Section Best Student Paper Competition 2017</i>[2] Long Zhao, Deepayan Chakrabarti, Kumar Muthuraman. “Unified Classical and Robust Optimization for Least Squares.” – <i>Finalist in INFORMS Data Mining Best Paper Competition - Applied Track 2018</i> – 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.” Rejected by Operations Research and Management Science. Will submit to Journal of Quantitative Analysis.[5] Li Chen, Melvyn Sim, Xun Zhang, Long Zhao and Minglong Zhou, “Robust Actionable Prescriptive Analytics.” Major revision by 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.” Rejection and resubmission by 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 Khaliq 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.” Rejected by 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*