

# 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	✉: <a href="mailto:longzhao@nus.edu.sg">longzhao@nus.edu.sg</a> <a href="https://mathsoul.github.io/">mathsoul.github.io/</a>
Education	McCombs School of Business at University of Texas at Austin – Ph.D. in Decision Sciences – Advisor: Kumar Muthuraman – Co-Advisor: Deepayan Chakrabarti	August 2013 – May 2019
	Tsinghua University, Beijing, China. – M.S. in Statistics – National Scholarship, highest scholarship for a graduate student in China	September 2010 – July 2013
	Tsinghua University, Beijing, China. – B.S. in Mathematics – Excellent Graduate	September 2006 – July 2010
Publications and working papers	<ul style="list-style-type: none"><li>[1] <b>Long Zhao</b>, Deepayan Chakrabarti, Kumar Muthuraman. “Portfolio Construction by Mitigating Error Amplification: The Bounded-Noise Portfolio.” <b>Operations Research</b>, 2019. – <i>Finalist in INFORMS Finance Section Best Student Paper Competition 2017</i></li><li>[2] <b>Long Zhao</b>, 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.</li><li>[3] Melvyn Sim, <b>Long Zhao</b>, Minglong Zhou, “A New Perspective on Supervised Learning via Robust Satisficing.” History: rejected after major revision from Operations Research. Submitted to Management Science.</li><li>[4] <b>Long Zhao</b>, Rui Gao, “Leveraging Latent Factors Using the Equally Weighted Portfolio.” Rejected by Operations Research and Management Science.</li><li>[5] Li Chen, Melvyn Sim, Xun Zhang, <b>Long Zhao</b> and Minglong Zhou, “Robust Actionable Prescriptive Analytics.” Major revision by Operations Research.</li><li>[6] Zhi Chen and <b>Long Zhao</b> “Constructing Quantiles via Forecast Errors: Theory and Empirical Evidence.” Submitted to MSOM. History: rejected by Management Science after reject and resubmit.</li></ul>	

- [7] Zhi Chen and **Long Zhao** “Combining Forecasts from Multiple Experts for Multiple Variables.” Major revision by Management Science.
- [8] Guowei Zhang, Long He, **Long Zhao**, and Ning Zhu, “Data-Driven Distributional Robust Optimization with Incomplete Samples.” Rejected by Management Science.
- [9] Guowei Zhang, Ning Jia, Ning Zhu, **Long Zhao**, and Qiao-Chu He, “Hybrid fleet management and vehicle repositioning in mobility-as-a-service operations.” Resubmitted to POMS after reject and resubmit.
- [10] 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.” PNAS forthcoming.
- [11] Wanshu Nie, Sujay V. Kumar, **Long Zhao**. “Anthropogenic influences on the water cycle amplify uncertainty in drought assessments.” Revision in One Earth.

**Teaching  
Experience**

<b>Predictive Analytics in Business</b> (Undergraduate)	2020-2023
<b>Causal Analytics for Managerial Decisions</b> (Undergraduate)	2021-2023
<b>Introduction to Data Analytics</b> (Ph.D.)	2021,2023
<b>Elementary Business Statistics</b> (Undergraduate)	2017-2018

**Services**

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