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
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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***
- Working paper.

[3] Melvyn Sim, **Long Zhao**, Minglong Zhou, "A New Perspective on Supervised Learning via Robust Satisficing." Working paper.

[4] **Long Zhao**, Rui Gao, "Leveraging Latent Factors Using the Equally Weighted Portfolio." Working paper.

[5] Li Chen, Melvyn Sim, Xun Zhang, **Long Zhao** and Minglong Zhou, "Robust Actionable Prescriptive Analytics." Operations Research, 2025.

[6] Zhi Chen and **Long Zhao** "Constructing Quantiles via Forecast Errors: Theory and Empirical Evidence." Working paper.

[7] Zhi Chen and **Long Zhao** "Combining Forecasts from Multiple Experts for Multiple Variables." Accepted by Management Science.

[8] Guowei Zhang, Long He, **Long Zhao**, and Ning Zhu, "Data-Driven Distributional Robust Optimization with Incomplete Samples." Submitted to Operations Research.

[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." Conditional Accepted by POMS.

[10] Xiaochuan Pang, Zhi Chen, Guowei Zhang, and **Long Zhao**, "Comparison of the Linear Opinion Pool and Stacking." Major Revision from Operations Research.

[11] 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." PNAS, 2024.

[12] Wanshu Nie, Sujay V. Kumar, **Long Zhao**. "Anthropogenic influences on the water cycle amplify uncertainty in drought assessments." One Earth, 2025.

Teaching Experience

Foundation in Business Analytics (Master) 2024

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*