## 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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NUS Business School

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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." Rejected after major revision from Operations Research.
- [4] **Long Zhao**, Rui Gao, "Leveraging Latent Factors Using the Equally Weighted Portfolio." Rejected by Operations Research and Management Science.
- [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." Submitted to MSOM. History: rejected by Management Science after reject and resubmit.

- [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 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." Resubmitted to PNAS after revision.
- [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

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

 $\label{lem:condition} \begin{tabular}{ll} Referee for \it Operation \it Research, \it Management \it Science, \it Production \it and \it Operation \it Management, \it Operation \it Research \it Letters \it Theorem \it Condition \it Cond$