# Long Zhao

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

**Contact Information**

Department of Analytics and Operations
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***

[3] **Long Zhao**, Gao Rui. "An Efficient Dimension Reduction via the Most Robust Solution for Portfolio Optimization." Working Paper.

[4] **Long Zhao**. "Reappraise the Maximum-Sharpe Portfolio." Working Paper.

[5] **Long Zhao**, Ziteng Wang. "Not to Invest, that Should be an Option: A Better Pursuit of the Maximum-Sharpe Portfolio." Working paper.

**Teaching Experience**

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| **Introduction to Data Analytics** (Ph.D.) | 2021 |
| **Predictive Analytics in Business** (Undergraduate) | 2020 |
| **Elementary Business Statistics** (Undergraduate) | 2017-2018 |

**Services**

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