

Longhao Zhuo

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PROFILE

- Solid applied econometric background with demonstrated analytical and quantitative skills;
- 6+ years of experience in statistical modelling, distributional inference, and analyzing large-scale data by programming in R, Stata, Python and SAS;
- Independent researcher with excellent communication & team skills.

SKILLS & CERTIFICATES

Computer: R, Python, CPLEX optimizer, Stata, SAS, \LaTeX , Microsoft Office
Certificates: SAS Certified Advanced Programmer for SAS, July 2015

EDUCATION

Ph.D. in Econometrics,	University of Missouri	(Expected) 2018
M.A. in Financial Engineering,	Huazhong Univ. of Science and Technology, China	2013
B.S. in Statistics,	Huazhong Univ. of Science and Technology, China	2011

RESEARCH INTERESTS

Applied Econometrics, Investment Decisions

RESEARCH PAPERS

WORKING PAPER

Nonparametric Bayesian inference on stochastic dominance, Job Market Paper, March, 2017

- Probabilistic measurements on stochastic dominance of any order are provided;
- A Bayesian Bootstrap method is proposed for inferring distributions from complex survey data;
- Our Bayesian procedure outperforms others in simulations, and offers intuitive interpretations in empirical contexts;
- *Presented in the 2017 NBER–NSF Seminar on Bayesian Inference in Econometrics and Statistics (SBIES).*

Bayesian and frequentist inequality tests (with David M. Kaplan), *submitted*, March, 2017

- Bayesian and frequentist inference on nonlinear inequality restrictions are compared;
- We find they may differ significantly in practice, though posterior and sampling distributions are asymptotically equivalent;
- We provide results on the role of null hypothesis “shape” in determining such differences;
- *Presented by coauthor in the 25th Annual Meeting of the Midwest Econometrics Group (MEG).*

Inferring health inequality from ordinal data (with David M. Kaplan), April 2016

- Ordinal data modelling is studied, including latent variable model and median-preserving spread;
- Statistical inferences are provided, including ordered probit model and General Moment Selection;
- CPS data are used to illustrate health inequalities among race/age cohorts;
- *Presented in the 54th annual conference of the Missouri Valley Economic Association (MVEA) (scheduled).*

WORK IN PROGRESS

Portfolio selection using stochastic dominance and probabilistic programming, August 2017

- We propose a robust portfolio construction involving the stochastic dominance criteria;
- Robustness is achieved by optimizing portfolio subject to probabilistic constraints;
- Python and CPLEX are used to implement this strategy.

Robust Standard Error in the Small Sample: Empirical Evidence, December 2015

- We investigate actual finite-sample performances of various standard errors;
- Empirical Monte Carlo Study (EMCS) is used to simulate several settings by R programming.

INDUSTRY EXPERIENCE

Summer Research Intern,
Research Division (China), Towers Watson & Co.

Jun–Aug 2012

- Conducted and completed a research project on Chinese pension coverage ratio using panel data;
- Visualized demographic and pension data, and performed regression analysis by Stata;
- Presented findings in an open session to supervisors and other interns.

Statistical Analyst Intern,

Mar–Jul 2011

Wuhan Office, Sencom Inc. of Michigan

- Participated in a project with Ford Marketing Dept. to analyze data for the Brazil auto market;
- Cleaned data and created statistical reports on the make, model, and year by SAS programming;
- Launched the *Color Study* into Brazil’s market which analyzes consumers’ preferences for cars.

**AWARDS &
SCHOLARSHIPS**

NBER–NSF SBIES Travel Grant	WUSTL, 2017
Summer Research Fellowship	MU, 2017
Clay J. Anderson Memorial Scholarship	MU, 2016
Graduate Fellowship	HUST, 2011 – 2013
Outstanding Graduate Award	HUST, 2011
Excellent Student Award	HUST, 2007, 2009

**TEACHING
EXPERIENCE**

General Economics for Journalism majors	Fall 2014 – Spring 2016
Theory of the Firm for Business majors	Fall 2016
The Banking System and Money Market	Spring 2017

REFERENCE

David Kaplan (Advisor) <i>Assistant Professor</i> Department of Economics, University of Missouri, kaplandm@Missouri.edu (573) 884-8005	J. Isaac Miller <i>Associate Professor</i> Department of Economics, University of Missouri, millerjisaac@Missouri.edu (573) 882-7282	Peter Mueser <i>Professor</i> Department of Economics, University of Missouri, mueserp@Missouri.edu (573) 884-6427
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INTERESTS

Swimming, Outdoor Cycling, Tennis