

<b>ACADEMIC POSITION</b>	<b>The Chinese University of Hong Kong</b> Assistant Professor in CUHK Business School	Hong Kong 06/2023-Present
	<b>City University of Hong Kong</b> Assistant Professor in Management Sciences, College of Business	Hong Kong 06/2019-06/2023
	<b>Imperial College London</b> Research Associate in Analytics & Operations, Business School	United Kingdom 02/2018-06/2019
	<b>National University of Singapore</b> Research Engineer in Industrial Systems Engineering and Management	Singapore 07/2017-02/2018
<b>EDUCATION</b>	<b>National University of Singapore</b> Ph.D. in Analytics & Operations, NUS Business School Advisor: Melvyn Sim Co-advisor: Huan Xu	Singapore 08/2012-08/2017
	<b>Tsinghua University</b> B.Eng. in Automotive Engineering	China 09/2008-07/2012
<b>RESEARCH INTERESTS</b>	Robust Optimization, Analytics under Uncertainty, Data-Driven Analytics, Cooperative Game Theory, Risk Management.	
<b>PUBLICATIONS</b>	<ol style="list-style-type: none"><li>16. Yue Zhao, <b>Zhi Chen</b>, Zhenzhen Zhang. 2023. Distributionally Robust Chance Constrained p-Hub Center Problem. <i>INFORMS Journal on Computing</i>.</li><li>15. Yuanguang Zhong, Yibo Lan, <b>Zhi Chen</b>, Jiazi Yang. 2023. On-Demand Ride-Hailing Platforms with Heterogeneous Quality-Sensitive Customers: Dedicated System or Pooling System. <i>Transportation Research Part B: Methodological</i>.</li><li>14. Feng Liu, <b>Zhi Chen</b>, Shuming Wang. 2023. Globalized Distributionally Robust Counterpart. <i>INFORMS Journal on Computing</i>.</li><li>13. <b>Zhi Chen</b>, Daniel Kuhn, Wolfram Wiesemann. 2023. On Approximations of Data-Driven Chance Constrained Programs over Wasserstein Balls. <i>Operations Research Letters</i>.</li><li>12. Haolin Ruan, <b>Zhi Chen</b>, Chin Pang Ho. 2022. Adjustable Distributionally Robust Optimization with Infinitely Constrained Ambiguity Sets. <i>INFORMS Journal on Computing</i>.</li><li>11. <b>Zhi Chen</b>, Peng Xiong. 2022. R SOME in Python: An Open-Source Package for Robust Stochastic Optimization Made Easy. <i>INFORMS Journal on Computing</i>.</li><li>10. Guomin Xing, <b>Zhi Chen</b>, Yuanguang Zhong, Yong-Wu Zhou. 2022. Mitigating Supply Risk with Limited Information: Emergency Supply and Responsive Pricing. <i>Production and Operations Management</i>.</li><li>9. <b>Zhi Chen</b>, Daniel Kuhn, Wolfram Wiesemann. 2022. Data-Driven Chance Constrained Programs over Wasserstein Balls. <i>Operations Research</i>.</li><li>8. Yue Zhao, <b>Zhi Chen</b>, Andrew Lim, Zhenzhen Zhang. 2022. Vessel Deployment with Limited Information: Distributionally Robust Chance Constrained Models. <i>Transportation Research Part B: Methodological</i>, 161: 197-217.</li><li>7. <b>Zhi Chen</b>, Weijun Xie. 2021. Regret in the Newsvendor Model with Demand and Yield Randomness. <i>Production and Operations Management</i>, 30(11), 4176-4197.</li><li>6. <b>Zhi Chen</b>, Weijun Xie. 2021. Sharing the Value-at-Risk under Distributional Ambiguity. <i>Mathematical Finance</i>, 31(1), 531-559.</li><li>5. <b>Zhi Chen</b>, Zhenyu Hu, Qinshen Tang. 2020. Allocation Inequality in Cost Sharing Problem. <i>Journal of Mathematical Economics</i>, 91, 111-120.</li><li>4. <b>Zhi Chen</b>, Melvyn Sim, Peng Xiong. 2020. Robust Stochastic Optimization Made Easy</li></ol>	

with RSOME. *Management Science*, 66(8), 3329-3339.

3. Shuming Wang, **Zhi Chen**, Tianqi Liu. 2020. Distributionally Robust Hub Location. *Transportation Science*, 54(5), 1189-1210.

2. **Zhi Chen**, Pengqian Yu, William Haskell. 2019. Distributionally Robust Optimization for Sequential Decision-Making. *Optimization*, 68(12), 2393-2422.

1. **Zhi Chen**, Melvyn Sim, Huan Xu. 2019. Distributionally Robust Optimization with Infinitely Constrained Ambiguity Sets. *Operations Research*, 67(5), 1328-1344.

## REFERRED CONFERENCES

2. Haolin Ruan, Siyu Zhou, **Zhi Chen**, Chin Pang Ho. 2023. Robust Satisficing MDPs. *40th International Conference on Machine Learning (ICML)*.

1. **Zhi Chen**, Zhenyu Hu, Ruiqin Wang. 2021. Screening with Limited Information: The Minimax Theorem and A Geometric Approach. *17th Conference on Web and Internet Economics (WINE)*.

## RESEARCH GRANTS

7. Principle Investigator, A Distribution-Free Model of Time Series. *Hong Kong Research Grants Council, General Research Fund*, HKD 414,059, 2024-2025.

6. Principal Investigator, CUHK 'Improvement on Competitiveness in Hiring New Faculties' Funding Scheme. The Chinese University of Hong Kong, HKD 1,500,000. 5. Principle Investigator, Robust Mechanism Design with Limited Information. *Hong Kong Research Grants Council, General Research Fund*, HKD 925,120, 2023-2025.

4. Co-Investigator, Financial Systemic Risk Measures based on Monte Carlo Simulation: Theory and Methods. *National Natural Science Foundation of China & Hong Kong Research Grants Council, NSFC/RGC Joint Research Scheme*, 2022-2025.

3. Principle Investigator, A Python Algebraic Modeling Package for Robust Optimization. *City University of Hong Kong, Strategic Research Grant*, HKD 100,000, 2021-2023.

2. Principle Investigator, The Hurwicz Criterion for Data-Driven Decision-Making under Uncertainty. *Hong Kong Research Grants Council, Early Career Scheme*, HKD 628,950, 2020-2023.

1. Principle Investigator, Risk Sharing under Distributional Ambiguity: Stability, Inequality, and Monotonicity. *City University of Hong Kong, Start-Up Grant*, HKD 300,000, 2019-2022.

## SERVICES

Ph.D. Supervisor for

Wen Bai (Co-supervisor), 2020-Present

Haolin Ruan (Co-supervisor), 2020-Present

Jie Hu (Supervisor), 2021-Present

Reviewer for Journals

**Business:** *INFORMS Journal on Computing, Management Science, Manufacturing & Service Operations Management, Operations Research, Production and Operations Management*

**Optimization:** *Asian-Pacific Journal of Operational Research, Computational Optimization and Applications, Computers & Operations Research, European Journal of Operational Research, INFORMS Journal on Optimization, Journal of Global Optimization, Mathematics, Mathematics of Operations Research, Mathematical Programming, Naval Research Logistics, Omega, Open Journal of Mathematical Optimization, Operations Research Letters, Optimization, Optimization Methods and Software, Pacific Journal of Optimization, SIAM Journal on Optimization*

**Application:** *Applied Energy, Automatica, Flexible Services and Manufacturing Journal, IEEE Control Systems Letters, Risk Analysis, Transportation Research Part B: Methodological, Transportation Research Part E: Logistics and Transportation Review, Transportation Science*

Reviewer for Conferences

*International Conference on Learning Representations (ICLR 2022, 2023)*

*Conference on Neural Information Processing Systems (NeurIPS 2021, 2022, 2023)*

*International Conference on Machine Learning (ICML 2020, 2022, 2023)*

## AWARDS

College Research Excellence Awards, College of Business, City University of Hong Kong 2022

Finalist in INFORMS George E. Nicholson Student Paper Competition, INFORMS 2017

Third prize in NUS Business School Annual Ph.D. Research Day, Singapore	2016
Second prize in NUS Business School Annual Ph.D. Research Day, Singapore	2015