Stanford



Peter Glynn

Thomas W. Ford Professor in the School of Engineering and Professor, by courtesy, of Electrical Engineering

Management Science and Engineering

Curriculum Vitae available Online

CONTACT INFORMATION

- **Administrative Contact**

  Isaac Santillan - Administrative Associate

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Bio

BIO

Peter W. Glynn is the Thomas Ford Professor in the Department of Management Science and Engineering (MS&E) at Stanford University, and also holds a courtesy appointment in the Department of Electrical Engineering.. He received his Ph.D in Operations Research from Stanford University in 1982. He then joined the faculty of the University of Wisconsin at Madison, where he held a joint appointment between the Industrial Engineering Department and Mathematics Research Center, and courtesy appointments in Computer Science and Mathematics. In 1987, he returned to Stanford, where he joined the Department of Operations Research. From 1999 to 2005, he served as Deputy Chair of the Department of Management Science and Engineering, and was Director of Stanford's Institute for Computational and Mathematical Engineering from 2006 until 2010. He served as Chair of MS&E from 2011 through 2015. He is a Fellow of INFORMS and a Fellow of the Institute of Mathematical Statistics, has been co-winner of Best Publication Awards from the INFORMS Simulation Society in 1993 and 2008, was a co-winner of the Best (Biannual) Publication Award from the INFORMS Applied Probability Society in 2009, and was the co-winner of the John von Neumann Theory Prize from INFORMS in 2010. In 2012, he was elected to the National Academy of Engineering.

His research centers on computational algorithms, mathematical approximations, statistical methodology, and optimization methods for the analysis of systems in which uncertainty is present. He has developed algorithms that are widely used across the field of Monte Carlo simulation. Applications include financial risk management, service systems engineering, logistics, and retail operations.

ACADEMIC APPOINTMENTS

- Professor, Management Science and Engineering
- Professor (By courtesy), Electrical Engineering
- Member, Institute for Computational and Mathematical Engineering (ICME)

ADMINISTRATIVE APPOINTMENTS

- Director, Institute for Computational and Mathematical Engineering, Stanford University, (2006-2010)
- Chair, Department of Management Science and Engineering, Stanford University, (2011-2015)

HONORS AND AWARDS

- Winner, Outstanding Simulation Publication Award (for period 1991-93), INFORMS Simulation Society (1993)
- Medallion Lecturer, Institute of Mathematical Statistics (1995)
- Fellow, Institute of Mathematical Statistics (1998)
- Fellow, Institute for Operations Research and the Management Sciences (INFORMS) (2007)
- Eugene L. Grant Award for Excellence in Undergraduate Teaching, Stanford University (2008)
- Winner, Outstanding Simulation Publication Award (for period 2006-08), INFORMS Simulation Society (2008)
- Winner, Best Publication Award (for period 2007-09), INFORMS Applied Probability Society (2009)
- John von Neumann Theory Prize, INFORMS (2010)
- Member, National Academy of Engineering (2012)
- Markov Lecturer, INFORMS Applied Probability Society (2014)
- Winner, Outstanding Simulation Publication Award (for period 2013-2015), INFORMS Simulation Society (2016)
- Philip McCord Morse Lecturer, INFORMS (2020)
- Lifetime Professional Achievement Award, INFORMS Simulation Society (2021)

BOARDS, ADVISORY COMMITTEES, PROFESSIONAL ORGANIZATIONS

- Advisory Board, Operations Research Letters (2021 - present)
- Advisory Board, Stochastic Systems (2016 - present)
- Member, Advisory Board, Intractable Likelihood Research Centre, Warwick University (2016 - present)
- Editor-in-Chief, Journal of Applied Probability; Advances in Applied Probability (2016 - 2019)
- Member, Scientific Advisory Board, NETWORKS Research Center, The Netherlands (2015 - present)
- Trustee, Applied Probability Trust (2014 - present)
- Member, Census Scientific Advisory Committee (2014 - 2020)
- Member, Institute for Data, Systems, and Society Visiting Committee, MIT (2013 - 2022)
- Member, Advisory Board, Dept. of Industrial Engineering and Logistics Management, Hong Kong University of Science and Technology (2012 - present)
- Member, Scientific Advisory Board, Banff International Research Station (2011 - 2016)
- Member, Committee on Special Lectures, Institute of Mathematical Statistics (2011 - 2014)
- Principal Co-Organizer, Thematic Programme in Stochastic Processes in the Communications Sciences, Isaac Newton Institute, University of Cambridge (2010 - 2010)
- Advisory Board, Queueing Systems: Theory and Applications (2009 - present)
- Founding Editor-in-Chief, Stochastic Systems (2009 - 2014)
- Associate Editor, Journal of Applied Probability, Advances in Applied Probability (2005 - 2015)
- Associate Editor, Mathematics of Operations Research (2005 - 2009)
- Co-Organizer, INFORMS Applied Probability Conference (2005 - 2005)
- Chair, INFORMS Applied Probability Society (2004 - 2006)
- Co-Organizer, 2004 Stochastic Networks Conference, Montreal, Canada (2004 - 2004)
- Council Member, INFORMS Applied Probability Society (2002 - 2010)
- Area Editor, Mathematics of Operations Research (2002 - 2005)
- Co-organizer, 2002 Stochastic Networks Conference, Stanford, CA (2002 - 2002)

- Co-Editor, Journal of Computational Finance (1997 - 2001)
- Associate Editor, Mathematics of Operations Research (1996 - 2001)
- Associate Editor, Annals of Applied Probability (1994 - 2003)
- Principal Organizer, SIAM Meeting on Simulation and Monte Carlo Methods, San Francisco, CA (1993 - 1993)
- Associate Editor, Management Science (1988 - 1997)
- Member, Editorial Board, Stochastic Models (1987 - 1998)
- Co-Organizer, 1987 Stochastic Networks Conference, Madison, WI (1987 - 1987)

PROFESSIONAL EDUCATION

- PhD, Stanford University , Operations Research (1982)
- B.Sc (Hon), Carleton University , Mathematics (1978)

LINKS

- https://web.stanford.edu/~glynn/: https://web.stanford.edu/~glynn/

Research & Scholarship

CURRENT RESEARCH AND SCHOLARLY INTERESTS

Stochastic modeling; statistics; simulation; finance

Teaching

COURSES

2026-27

- Senior Project: MS&E 108 (Win)
- Stochastic Methods in Engineering: CME 308, MATH 228, MS&E 324 (Spr)
- Stochastic Modeling: MS&E 221 (Spr)
- Stochastic Systems: MS&E 321 (Win)

2025-26

- Stochastic Methods in Engineering: CME 308, MATH 228, MS&E 324 (Spr)
- Stochastic Modeling: MS&E 221 (Spr)
- Stochastic Systems: MS&E 321 (Win)

2024-25

- Stochastic Methods in Engineering: CME 308, MATH 228, MS&E 324 (Spr)
- Stochastic Modeling: MS&E 221 (Spr)

2023-24

- Stochastic Methods in Engineering: CME 308, MATH 228, MS&E 324 (Spr)
- Stochastic Modeling: MS&E 221 (Spr)
- Stochastic Simulation: MS&E 323 (Win)

STANFORD ADVISEES

Doctoral Dissertation Reader (AC)

Lukas Fiechtner, Miao Lu

Doctoral Dissertation Advisor (AC)

Jason Meng, Haoran Xu

Master's Program Advisor

Liam Doyle, Benlin Gan, Calla Gong, Yassine Guennoun, Elanna Mak, Liem Nguyen, Shubham Vikram Suvarna, Jing Zou

Doctoral (Program)

Zhangyi Liu

Publications

PUBLICATIONS

- **Asymptotic product-form steady-state distribution for semimartingale reflecting Brownian motion in multi-scaling regime** *STOCHASTIC PROCESSES AND THEIR APPLICATIONS*
  Guang, J., Chen, X., Dai, J. G., Glynn, P. W.
  2027; 203
- **Computable bounds on the solution to Poisson's equation for general harris chains** *STOCHASTIC PROCESSES AND THEIR APPLICATIONS*
  Glynn, P. W., Lin, N., Liu, Y.
  2026; 201
- **A Linear Algebraic Truncation Algorithm with A Posteriori Error Bounds for Computing Markov Chain Equilibrium Gradients** *METHODOLOGY AND COMPUTING IN APPLIED PROBABILITY*
  Mahdian, S., Glynn, P. W.
  2026; 28 (3)
- **Approximation of Markov chain expectations and the key role of stationary distribution convergence** *JOURNAL OF APPLIED PROBABILITY*
  Glynn, P. W., Zheng, Z.
  2026
- **Asymptotic Product-Form Steady State for Generalized Jackson Networks in Multiscale Heavy Traffic** *OPERATIONS RESEARCH*
  Dai, J. G., Glynn, P. W., Xu, Y.
  2026
- **On convergence of general truncation-augmentation schemes for approximating stationary distributions of Markov chains** *OPERATIONS RESEARCH LETTERS*
  Infanger, A., Glynn, P. W., Liu, Y.
  2026; 65
- **On Recurrence of the Infinite Server Queue** *QUEUEING SYSTEMS*
  Foss, S., Glynn, P. W.
  2026; 110 (1)
- **Deep learning for Markov chains: Lyapunov functions, Poisson's equation, and stationary distributions** *QUEUEING SYSTEMS*
  Qu, Y., Blanchet, J., Glynn, P.
  2026; 110 (1)
- **COMPUTABLE BOUNDS ON CONVERGENCE OF MARKOV CHAINS IN WASSERSTEIN DISTANCE VIA CONTRACTIVE DRIFT** *ANNALS OF APPLIED PROBABILITY*
  Qu, Y., Blanchet, J., Glynn, P.
  2025; 35 (4): 2678-2715
- **Moments of polynomial functionals of spectrally positive Lévy processes** *STOCHASTIC PROCESSES AND THEIR APPLICATIONS*
  Glynn, P., Jacobovic, R., Mandjes, M.
  2025; 190

- **A Numerical Truncation Approximation with A Posteriori Error Bounds for the Solution of Poisson's Equation** *METHODOLOGY AND COMPUTING IN APPLIED PROBABILITY*
  Mahdian, S., Glynn, P. W., Liu, Y.
  2025; 27 (2)
- **Minimax Optimal Estimation of Stability Under Distribution Shift** *OPERATIONS RESEARCH*
  Namkoong, H., Ma, Y., Glynn, P. W.
  2025
- **Tightening Causal Bounds via Covariate-Aware Optimal Transport**
  Lin, S., Gao, Z., Blanchet, J., Glynn, P.
  edited by Singh, A., Fazel, M., Hsu, D., Lacoste-Julien, S., Berkenkamp, F., Maharaj, T., Wagstaff, K., Zhu, J.
  JMLR-JOURNAL MACHINE LEARNING RESEARCH.2025: 37815-37845
- **PARALLEL SIMULATION-BASED PREDICTION IN DISCRETE-TIME DISCRETE-STATE-SPACE MARKOV CHAINS WITH GPU IMPLEMENTATION**
  Tang, Y., Glynn, P. W., Zheng, Z., IEEE
  IEEE.2025: 3262-3273
- **The Fragility of Optimized Bandit Algorithms** *OPERATIONS RESEARCH*
  Fan, L., Glynn, P. W.
  2024
- **Stability of a Queue Fed by Scheduled Traffic at Critical Loading** *OPERATIONS RESEARCH*
  Araman, V. F., Glynn, P. W.
  2024
- **Probabilistic Contraction Analysis of Iterated Random Operators** *IEEE TRANSACTIONS ON AUTOMATIC CONTROL*
  Gupta, A., Jain, R., Glynn, P.
  2024; 69 (9): 5947-5962
- **A posteriori error bounds for truncated Markov chain linear systems arising from first transition analysis** *OPERATIONS RESEARCH LETTERS*
  Infanger, A., Glynn, P. W.
  2024; 54
- **Overlapping Batch Confidence Intervals on Statistical Functionals Constructed from Time Series: Application to Quantiles, Optimization, and Estimation**
  Su, Z., Pasupathy, R., Yeh, Y., Glynn, P. W.
  ASSOC COMPUTING MACHINERY.2024
- **Refined behaviour of a conditioned random walk in the large deviations regime** *BERNOULLI*
  Asmussen, S., Glynn, P. W.
  2024; 30 (1): 371-387
- **Power distribution in developing countries - Planning for effectiveness and equity*** *OMEGA-INTERNATIONAL JOURNAL OF MANAGEMENT SCIENCE*
  Sarid, A. S., Glynn, P. W., Tzur, M.
  2024; 123
- **USING COSIMLA WITHIN POLICY ITERATION FOR MDPS WITH LARGE STATE SPACES**
  Tang, Y., Glynn, P. W., Zheng, Z., IEEE
  IEEE.2024: 371-382
- **Unbiased Optimal Stopping via the MUSE** *STOCHASTIC PROCESSES AND THEIR APPLICATIONS*
  Zhou, Z., Wang, G., Blanchet, J. H., Glynn, P. W.
  2023; 166
- **Unsupervised Classification under Uncertainty: The Distance-Based Algorithm** *MATHEMATICS*
  Ghanaiem, A., Kagan, E., Kumar, P., Raviv, T., Glynn, P., Ben-Gal, I.

2023; 11 (23)

- **A heavy-traffic perspective on departure process variability** *STOCHASTIC PROCESSES AND THEIR APPLICATIONS*
  Glynn, P. W., Wang, R. J.
  2023; 166
- **Risk-sensitive Markov decision processes with long-run CVaR criterion** *PRODUCTION AND OPERATIONS MANAGEMENT*
  Xia, L., Zhang, L., Glynn, P. W.
  2023
- **Surgical scheduling via optimization and machine learning with long-tailed data : Health care management science, in press.** *Health care management science*
  Shi, Y., Mahdian, S., Blanchet, J., Glynn, P., Shin, A. Y., Scheinker, D.
  2023
- **Gaussian limits for scheduled traffic with super-heavy tailed perturbations** *QUEUEING SYSTEMS*
  Araman, V. F. F., Glynn, P. W. W.
  2023
- **On a New Characterization of Harris Recurrence for Markov Chains and Processes** *MATHEMATICS*
  Glynn, P., Qu, Y.
  2023; 11 (9)
- **Unlocking demand response in commercial buildings: Empirical response of commercial buildings to daily cooling set point adjustments** *ENERGY AND BUILDINGS*
  de Chalendar, J. A., McMahon, C., Valenzuela, L., Glynn, P. W., Benson, S. M.
  2023; 278
- **Lyapunov Conditions for Differentiability of Markov Chain Expectations** *MATHEMATICS OF OPERATIONS RESEARCH*
  Rhee, C., Glynn, P. W.
  2022
- **Approximations for the distribution of perpetuities with small discount rates** *NAVAL RESEARCH LOGISTICS*
  Blanchet, J., Glynn, P.
  2022
- **Queueing theory: past, present, and future** *QUEUEING SYSTEMS*
  Glynn, P. W.
  2022
- **Methods Simulation-Based Prediction** *OPERATIONS RESEARCH*
  Lim, E., Glynn, P. W.
  2022
- **On a single server queue fed by scheduled traffic with Pareto perturbations** *QUEUEING SYSTEMS*
  Araman, V. F., Chen, H., Glynn, P. W., Xia, L.
  2022
- **COMBINING NUMERICAL LINEAR ALGEBRA WITH SIMULATION TO COMPUTE STATIONARY DISTRIBUTIONS**
  Zheng, Z., Infanger, A., Glynn, P. W., IEEE
  IEEE.2022: 2342-2353
- **A probabilistic proof of the Perron-Frobenius theorem** *NAVAL RESEARCH LOGISTICS*
  Glynn, P. W., Desai, P. Y.
  2021
- **Distributed Stochastic Optimization with Large Delays** *MATHEMATICS OF OPERATIONS RESEARCH*
  Zhou, Z., Mertikopoulos, P., Bambos, N., Glynn, P., Ye, Y.
  2021
- **Technical Note-Approximating Systems Fed by Poisson Processes with Rapidly Changing Arrival Rates** *OPERATIONS RESEARCH*

Zheng, Z., Honnappa, H., Glynn, P. W.
2021; 69 (5): 1566-1574

- **Statistics of Robust Optimization: A Generalized Empirical Likelihood Approach** *MATHEMATICS OF OPERATIONS RESEARCH*
  Duchi, J. C., Glynn, P. W., Namkoong, H.
  2021; 46 (3): 946-969
- **On incorporating forecasts into linear state space model Markov decision processes.** *Philosophical transactions. Series A, Mathematical, physical, and engineering sciences*
  de Chalendar, J. A., Glynn, P. W.
  2021; 379 (2202): 20190430
- **The development and deployment of a model for hospital-level COVID-19 associated patient demand intervals from consistent estimators (DICE).** *Health care management science*
  Yang, L., Zhang, T., Glynn, P., Scheinker, D.
  2021
- **Computing Sensitivities for Distortion Risk Measures** *INFORMS JOURNAL ON COMPUTING*
  Glynn, P. W., Peng, Y., Fu, M. C., Hu, J.
  2021
- **Robust Power Management via Learning and Game Design** *OPERATIONS RESEARCH*
  Zhou, Z., Mertikopoulos, P., Moustakas, A. L., Bambos, N., Glynn, P.
  2021; 69 (1): 331–45
- **Finite-Sample Regret Bound for Distributionally Robust Offline Tabular Reinforcement Learning**
  Zhou, Z., Zhou, Z., Bai, Q., Qiu, L., Blanchet, J., Glynn, P.
  edited by Banerjee, A., Fukumizu, K.
  MICROTOME PUBLISHING.2021
- **On the spectral radius and stiffness of Markov jump process rate matrices** *STOCHASTIC MODELS*
  Glynn, P., Infanger, A.
  2020
- **Technical Note-Central Limit Theorems for Estimated Functions at Estimated Points** *OPERATIONS RESEARCH*
  Glynn, P. W., Fan, L., Fu, M. C., Hu, J., Peng, Y.
  2020; 68 (5): 1557–63
- **Relining the garbage can of organizational decision-making: modeling the arrival of problems and solutions as queues** *INDUSTRIAL AND CORPORATE CHANGE*
  Glynn, P. W., Greve, H. R., Rao, H.
  2020; 29 (1): 125–42
- **ON THE CONVERGENCE OF MIRROR DESCENT BEYOND STOCHASTIC CONVEX PROGRAMMING** *SIAM JOURNAL ON OPTIMIZATION*
  Zhou, Z., Mertikopoulos, P., Bambos, N., Boyd, S. P., Glynn, P. W.
  2020; 30 (1): 687–716
- **Adaptive Experimental Design with Temporal Interference: A Maximum Likelihood Approach**
  Glynn, P., Johari, R., Rasouli, M.
  edited by Larochelle, H., Ranzato, M., Hadsell, R., Balcan, M. F., Lin, H.
  NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2020
- **JOINT RESOURCE ALLOCATION FOR INPUT DATA COLLECTION AND SIMULATION**
  Xu, J., Zheng, Z., Glynn, P. W., IEEE
  IEEE.2020: 2126-2137
- **A CLASS OF OPTIMAL TRANSPORT REGULARIZED FORMULATIONS WITH APPLICATIONS TO WASSERSTEIN GANS**
  Mahdian, S., Blanchet, J. H., Glynn, P. W., IEEE
  IEEE.2020: 433-444

- **Adaptive Experimental Design with Temporal Interference: A Maximum Likelihood Approach**
  Glynn, P., Johari, R., Rasouli, M.
  edited by Larochelle, H., Ranzato, M., Hadsell, R., Balcan, M. F., Lin, H.
  NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2020
- **Dynamic Credit-Collections Optimization** *MANAGEMENT SCIENCE*
  Chehrazi, N., Glynn, P. W., Weber, T. A.
  2019; 65 (6): 2737–69
- **City-scale decarbonization experiments with integrated energy systems** *ENERGY & ENVIRONMENTAL SCIENCE*
  de Chalendar, J. A., Glynn, P. W., Benson, S. M.
  2019; 12 (5): 1695–1707
- **On the rate of convergence to equilibrium for two-sided reflected Brownian motion and for the Ornstein-Uhlenbeck process** *QUEUEING SYSTEMS*
  Glynn, P. W., Wang, R. J.
  2019; 91 (1-2): 1–14
- **Multivariate Distributionally Robust Convex Regression under Absolute Error Loss**
  Blanchet, J., Glynn, P. W., Yan, J., Zhou, Z.
  edited by Wallach, H., Larochelle, H., Beygelzimer, A., d'Alche-Buc, F., Fox, E., Garnett, R.
  NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2019
- **ESTIMATION AND INFERENCE FOR NON-STATIONARY ARRIVAL MODELS WITH A LINEAR TREND**
  Glynn, P. W., Zheng, Z., IEEE
  IEEE.2019: 3764–73
- **THE ASYMPTOTIC VALIDITY OF SEQUENTIAL STOPPING RULES FOR CONFIDENCE INTERVAL CONSTRUCTION USING STANDARDIZED TIME SERIES**
  Dong, J., Glynn, P. W., IEEE
  IEEE.2019: 332–43
- **Deterministic and Stochastic Wireless Network Games: Equilibrium, Dynamics, and Price of Anarchy** *OPERATIONS RESEARCH*
  Zhou, Z., Bambos, N., Glynn, P.
  2018; 66 (6): 1498–1516
- **A Flexible Temporal Velocity Model for Fast Contaminant Transport Simulations in Porous Media** *WATER RESOURCES RESEARCH*
  Delgoshaie, A. H., Glynn, P. W., Jenny, P., Tchelepi, H. A.
  2018; 54 (10): 8500–8513
- **On the rate of convergence to equilibrium for reflected Brownian motion** *QUEUEING SYSTEMS*
  Glynn, P. W., Wang, R. J.
  2018; 89 (1-2): 165–97
- **ON SAMPLING RATES IN SIMULATION-BASED RECURSIONS** *SIAM JOURNAL ON OPTIMIZATION*
  Pasupathy, R., Glynn, P., Ghosh, S., Hashemi, F. S.
  2018; 28 (1): 45–73
- **Learning in Games with Lossy Feedback**
  Zhou, Z., Mertikopoulos, P., Athey, S., Bambos, N., Glynn, P., Ye, Y.
  edited by Bengio, S., Wallach, H., Larochelle, H., Grauman, K., CesaBianchi, N., Garnett, R.
  NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2018
- **An Accelerated Approach to Safely and Efficiently Test Pre-Production Autonomous Vehicles on Public Streets**
  Arief, M., Glynn, P., Zhao, D., IEEE
  IEEE.2018: 2006–11
- **USING REGENERATIVE SIMULATION TO CALIBRATE EXPONENTIAL APPROXIMATIONS TO RISK MEASURES OF HITTING TIMES TO RARELY VISITED SETS**
  Glynn, P. W., Nakayama, M. K., Tuffin, B., IEEE

IEEE.2018: 1802–13

- **CONSTRUCTING SIMULATION OUTPUT INTERVALS UNDER INPUT UNCERTAINTY VIA DATA SECTIONING**
  Glynn, P. W., Lam, H., IEEE
  IEEE.2018: 1551–62

- **An equilibrium analysis of a discrete-time Markovian queue with endogenous abandonments** *QUEUEING SYSTEMS*
  Ata, B., Glynn, P. W., Peng, X.
  2017; 86 (1-2): 141-212

- **RECURRENCE CLASSIFICATION FOR A FAMILY OF NON-LINEAR STORAGE MODELS** *PROBABILITY AND MATHEMATICAL STATISTICS-POLAND*
  Glynn, P. W., Glynn, J. E., Rai, S.
  2017; 37 (2): 337–53

- **Stochastic Mirror Descent in Variationally Coherent Optimization Problems**
  Zhou, Z., Mertikopoulos, P., Bambos, N., Boyd, S., Glynn, P.
  edited by Guyon, Luxburg, U. V., Bengio, S., Wallach, H., Fergus, R., Vishwanathan, S., Garnett, R.
  NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2017

- **Countering Feedback Delays in Multi-Agent Learning**
  Zhou, Z., Mertikopoulos, P., Bambos, N., Glynn, P., Tomlin, C.
  edited by Guyon, Luxburg, U. V., Bengio, S., Wallach, H., Fergus, R., Vishwanathan, S., Garnett, R.
  NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2017

- **ON THE ASYMPTOTIC ANALYSIS OF QUANTILE SENSITIVITY ESTIMATION BY MONTE CARLO SIMULATION**
  Peng, Y., Fu, M. C., Glynn, P. W., Hu, J.
  edited by Chan, DAmbrogio, A., Zacharewicz, G., Mustafee, N.
  IEEE.2017: 2336–47

- **Stable Power Control in Wireless Networks via Dual Averaging**
  Zhou, Z., Mertikopoulos, P., Moustakas, A. L., Mehdian, S., Bambos, N., Glynn, P., IEEE
  IEEE.2017

- **Mirror Descent Learning in Continuous Games**
  Zhou, Z., Mertikopoulos, P., Moustakas, A. L., Bambos, N., Glynn, P., IEEE
  IEEE.2017

- **ON THE ESTIMATION OF THE MEAN TIME TO FAILURE BY SIMULATION**
  Glynn, P. W., Nakayama, M. K., Tuffin, B.
  edited by Chan, DAmbrogio, A., Zacharewicz, G., Mustafee, N.
  IEEE.2017: 1844–55

- **FITTING CONTINUOUS PIECEWISE LINEAR POISSON INTENSITIES VIA MAXIMUM LIKELIHOOD AND LEAST SQUARES**
  Zheng, Z., Glynn, P. W.
  edited by Chan, DAmbrogio, A., Zacharewicz, G., Mustafee, N.
  IEEE.2017: 1740–49

- **On the Marginal Standard Error Rule and the Testing of Initial Transient Deletion Methods** *ACM TRANSACTIONS ON MODELING AND COMPUTER SIMULATION*
  Wang, R. J., Glynn, P. W.
  2016; 27 (1)

- **ANALYSIS OF A STOCHASTIC APPROXIMATION ALGORITHM FOR COMPUTING QUASI-STATIONARY DISTRIBUTIONS** *ADVANCES IN APPLIED PROBABILITY*
  Blanchet, J., Glynn, P., Zheng, S.
  2016; 48 (3): 792-811

- **Computing Bayesian Means Using Simulation** *ACM TRANSACTIONS ON MODELING AND COMPUTER SIMULATION*
  Andradottir, S., Glynn, P. W.

2016; 26 (2)

- **Affine Point Processes: Approximation and Efficient Simulation** *MATHEMATICS OF OPERATIONS RESEARCH*
  Zhang, X., Blanchet, J., Giesecke, K., Glynn, P. W.
  2015; 40 (4): 797-819
- **On Transience and Recurrence in Irreducible Finite-State Stochastic Systems** *ACM TRANSACTIONS ON MODELING AND COMPUTER SIMULATION*
  Glynn, P. W., Haas, P. J.
  2015; 25 (4)
- **Unbiased Estimation with Square Root Convergence for SDE Models** *OPERATIONS RESEARCH*
  Rhee, C., Glynn, P. W.
  2015; 63 (5): 1026-1043
- **Levy Processes with Two-Sided Reflection** *LEVY MATTERS V: FUNCTIONALS OF LEVY PROCESSES*
  Andersen, L. N., Asmussen, S., Glynn, P. W., Pihlsgard, M.
  2015; 2149: 67-182
- **On the convergence of the spectrum of finite order approximations of stationary time series** *JOURNAL OF MULTIVARIATE ANALYSIS*
  Gupta, S. D., Mazumdar, R. R., Glynn, P.
  2013; 121: 1-21
- **ON THE DYNAMICS OF SEMIMARTINGALES WITH TWO REFLECTING BARRIERS** *JOURNAL OF APPLIED PROBABILITY*
  Pihlsgard, M., Glynn, P. W.
  2013; 50 (3): 671-685
- **Asymptotic Simulation Efficiency Based on Large Deviations** *ACM TRANSACTIONS ON MODELING AND COMPUTER SIMULATION*
  Glynn, P. W., Juneja, S.
  2013; 23 (3)
- **Limit Theorems for Simulation-Based Optimization via Random Search** *ACM TRANSACTIONS ON MODELING AND COMPUTER SIMULATION*
  Chia, Y. L., Glynn, P. W.
  2013; 23 (3)
- **Zero-Variance Importance Sampling Estimators for Markov Process Expectations** *MATHEMATICS OF OPERATIONS RESEARCH*
  Awad, H. P., Glynn, P. W., Rubinstein, R. Y.
  2013; 38 (2): 358-388
- **Large deviations for the empirical mean of an queue** *QUEUEING SYSTEMS*
  Blanchet, J., Glynn, P., Meyn, S.
  2013; 73 (4): 425-446
- **Simulation-based confidence bounds for two-stage stochastic programs** *MATHEMATICAL PROGRAMMING*
  Glynn, P. W., Infanger, G.
  2013; 138 (1-2): 15-42
- **Empirical Analysis of a Stochastic Approximation Approach for Computing Quasi-stationary Distributions** *EVOLVE 2012 International Conference*
  Blanchet, J., Glynn, P., Zheng, S.
  SPRINGER-VERLAG BERLIN.2013: 19–37
- **On the Dynamics of Semimartingales with Two Reflecting Barriers** *Journal of Applied Probability*
  Philsgard, M., Glynn, P., W.
  2013; 50: 671-685
- **Large Deviations for the Empirical Mean of an M/M/1 Queue** *Queueing Systems: Theory and Applications*
  Blanchet, J., Glynn, P., W., Meyn, S.
  2013; 73 (4): 425-446

- **The Cross-Entropy Method for Estimation** *Handbook of Statistics*
  Kroese, D., P., Rubinstein, R., Y., Glynn, P., W.
  2013: 1
- **On the Convergence of Finite Order Approximations of Stationary Time Series** *Journal of Multivariate Analysis*
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