Stanford

Jose H. Blanchet

Professor of Management Science and Engineering

Bio

BIO

Jose Blanchet is a Professor of Management Science and Engineering (MS&E) at Stanford and an Amazon Scholar. Prior to joining MS&E, he was a professor at Columbia (Industrial Engineering and Operations Research, and Statistics, 2008-2017), and before that he taught at Harvard (Statistics, 2004-2008). Jose is Fellow of the Institute of Mathematical Statistics. He is a recipient of the 2010 Erlang Prize and several best publication awards in areas such as applied probability, simulation, operations management, and revenue management. Jose also received a Presidential Early Career Award for Scientists and Engineers in 2010. He also has received numerous funding awards from various agencies and companies. He currently leads a Department of Defense Multi-University Research Initiative on extreme events. Jose has research interests in applied probability and Monte Carlo methods. He is the Editor in Chief of Mathematics of Operations Research. He has served on the editorial board of Advances in Applied Probability, Bernoulli, Extremes, Insurance: Mathematics and Economics, Journal of Applied Probability, Queueing Systems: Theory and Applications, and Stochastic Systems, among others.

ACADEMIC APPOINTMENTS

- Professor, Management Science and Engineering
- Member, Wu Tsai Neurosciences Institute

HONORS AND AWARDS

- Fellow, Institute of Mathematical Statistics (2025)
- Biennial Best Publication Award in Applied Probability Award, INFORMS Applied Probability Society (2023)
- Outstanding Simulation Publication Award, INFORMS Simulation Society (2021)
- Revenue Management and Pricing Section Best Publication Award, INFORMS Revenue Management and Pricing Section (2021)
- Best Contributed Theory Paper Award for the Winter Simulation Conference, INFORMS Simulation Society (2019)
- Best OM Paper in Operations Research, INFORMS MSOM Society (2019)
- William H. Keck Scholar, Stanford University (2017)
- Professional Merit Award, ITAM, Mexico (2012)
- Distinguished Alumni Scholar Lecture, Stanford University (2012)
- Kavli Fellow, Kavli Foundation and National Academies (2013)
- Biennial Best Publication in Applied Probability Award, INFORMS Applied Probability Society (2009)
- Erlang Prize, INFORMS Applied Probability Society (2010)
- NSF Career Award, NSF (2008)

- Presidential Early Career Awards for Scientists and Engineers, White House (2009)

BOARDS, ADVISORY COMMITTEES, PROFESSIONAL ORGANIZATIONS

- Area Editor, Mathematics of Operations Research (2020 - present)
- President, INFORMS Applied Probability Society (2020 - 2022)

PROFESSIONAL EDUCATION

- PhD, Stanford University , Management Science and Engineering (2004)
- MS, Stanford University , Engineering Economic Systems and Operations Research (2002)
- Licenciado, Instituto Technologico Autonomo de Mexico , Applied Mathematics (2000)
- Licenciado, Instituto Technologico Autonomo de Mexico , Actuarial Science (2000)

LINKS

- My Lab Site: https://joseblanchet.com

Teaching

COURSES

2025-26

- Optimal Transport in Operations Research, Statistics, and Economics: MS&E 325 (Win)
- Stochastic Calculus and Control: MS&E 322 (Aut)
- Stochastic Simulation and Monte Carlo Methods: MS&E 223 (Spr)

2024-25

- Optimal Transport in Operations Research, Statistics, and Economics: MS&E 325 (Aut)

2023-24

- Introduction to Stochastic Modeling: MS&E 121 (Win)
- Simulation: MS&E 223 (Spr)
- Stochastic Systems: MS&E 321 (Spr)

2022-23

- Introduction to Stochastic Modeling: MS&E 121 (Win)
- Simulation: MS&E 223 (Spr)
- Stochastic Systems: MS&E 321 (Spr)

STANFORD ADVISEES

Doctoral Dissertation Reader (AC)

Enrica Archetti, Adrienne Propp

Postdoctoral Faculty Sponsor

Wenhao Yang

Doctoral Dissertation Advisor (AC)

Lukas Fiechtner, Sirui Lin, Kyriakos Lotidis, Miao Lu, Anish Senapati, Jiyuan Tan, Erica Zhang, Zhenyuan Zhang

Master's Program Advisor

Christopher Chen, Jackson Fang, Ella Ganocy, Alexander Grande, Xijia Liu, Marlene Monteilh, Tarini Mutreja, Antra Nakhasi, Kevin Reso, Jack Zhang

Doctoral (Program)

Hao Liu, Jason Meng, Kimi Sun, Lezhi (Carrie) Tan, Chenghan Xie

Publications

PUBLICATIONS

- **EMPIRICAL MARTINGALE PROJECTIONS VIA THE ADAPTED WASSERSTEIN DISTANCE** *ANNALS OF APPLIED PROBABILITY*
  Blanchet, J., Wiesel, J., Zhang, E., Zhang, Z.
  2026; 36 (1): 547-606
- **Constructing Structure-Property Maps using High-Throughput Experiments and Machine Learning** *ADVANCED FUNCTIONAL MATERIALS*
  Wu, H., Lin, S., Zhou, Y., Yang, M., Pan, H., Yao, C., Blanchet, J., Suo, Z., Lu, T.
  2026
- **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
- **Large deviations asymptotics for unbounded additive functionals of diffusion processes** *ANNALES DE L INSTITUT HENRI POINCARE-PROBABILITES ET STATISTIQUES*
  Bazhba, M., Blanchet, J., Laeven, R. J. A., Zwart, B.
  2025; 61 (3): 2074-2097
- **Distributionally Robust Optimization and Robust Statistics** *STATISTICAL SCIENCE*
  Blanchet, J., Li, J., Lin, S., Zhang, X.
  2025; 40 (3): 351-377
- **DISTRIBUTIONALLY ROBUST GAUSSIAN PROCESS REGRESSION AND BAYESIAN INVERSE PROBLEMS** *ANNALS OF APPLIED PROBABILITY*
  Zhang, X., Blanchet, J., Marzouk, Y., Nguyen, V., Wang, S.
  2025; 35 (3): 1489-1530
- **Statistical Learning of Distributionally Robust Stochastic Control in Continuous State Spaces**
  Wang, S., Si, N., Blanchet, J., Zhou, Z.
  edited by Li, Y., Mandt, S., Agrawal, S., Khan, E.
  JMLR-JOURNAL MACHINE LEARNING RESEARCH.2025
- **Optimal Downsampling for Imbalanced Classification with Generalized Linear Models**
  Chen, Y., Blanchet, J., Nern, L., Dembczynski, K., Flores, A.
  edited by Li, Y., Mandt, S., Agrawal, S., Khan, E.
  JMLR-JOURNAL MACHINE LEARNING RESEARCH.2025
- **Robustifying Conditional Portfolio Decisions via Optimal Transport** *OPERATIONS RESEARCH*
  Nguyen, V., Zhang, F., Wang, S., Blanchet, J., Delage, E., Ye, Y.
  2024
- **Convolution Bounds on Quantile Aggregation** *OPERATIONS RESEARCH*
  Blanchet, J., Lam, H., Liu, Y., Wang, R.
  2024
- **Modeling shortest paths in polymeric networks using spatial branching processes** *JOURNAL OF THE MECHANICS AND PHYSICS OF SOLIDS*
  Zhang, Z., Mohanty, S., Blanchet, J., Cai, W.

2024; 187

- **Sample-Path Large Deviations for Unbounded Additive Functionals of the Reflected Random Walk** *MATHEMATICS OF OPERATIONS RESEARCH*
  Bazhba, M., Blanchet, J., Rhee, C., Zwart, B.
  2024
- **Is a high-throughput experimental dataset large enough to accurately estimate a statistic?** *JOURNAL OF THE MECHANICS AND PHYSICS OF SOLIDS*
  Zhou, Y., Lin, S., Zhang, X., Wu, H., Blanchet, J., Suo, Z., Lu, T.
  2024; 183
- **Feasible <i>Q</i>-Learning for Average Reward Reinforcement Learning**
  Jin, Y., Blanchet, J., Gummadi, R., Zhou, Z.
  edited by Dasgupta, S., Mandt, S., Li, Y.
  JMLR-JOURNAL MACHINE LEARNING RESEARCH.2024
- **GENERATIVE LEARNING FOR SIMULATION OF VEHICLE FAULTS**
  Kuiper, P., Lin, S., Blanchet, J., Tarokh, V., IEEE
  IEEE.2024: 2106-2117
- **Stability Evaluation through Distributional Perturbation Analysis**
  Blanchet, J., Cui, P., Li, J., Liu, J.
  edited by Salakhutdinov, R., Kolter, Z., Heller, K., Weller, A., Oliver, N., Scarlett, J., Berkenkamp, F.
  JMLR-JOURNAL MACHINE LEARNING RESEARCH.2024
- **Sample Complexity of Variance-Reduced Distributionally Robust Q-Learning** *JOURNAL OF MACHINE LEARNING RESEARCH*
  Wang, S., Si, N., Blanchet, J., Zhou, Z.
  2024; 25
- **Distributionally Robust Optimization as a Scalable Framework to Characterize Extreme Value Distributions**
  Kuiper, P., Hasan, A., Yang, W., Ng, Y., Bidkhori, H., Blanchet, J., Tarokh, V.
  edited by Kiyavash, N., Mooij, J. M.
  JMLR-JOURNAL MACHINE LEARNING RESEARCH.2024: 2047-2063
- **Towards optimal running timesfor optimal transport** *OPERATIONS RESEARCH LETTERS*
  Blanchet, J., Jambulapati, A., Kent, C., Sidford, A.
  2024; 52
- **Unbiased Optimal Stopping via the MUSE** *STOCHASTIC PROCESSES AND THEIR APPLICATIONS*
  Zhou, Z., Wang, G., Blanchet, J. H., Glynn, P. W.
  2023; 166
- **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
- **Neural network accelerated process design of polycrystalline microstructures** *MATERIALS TODAY COMMUNICATIONS*
  Lin, J., Hasan, M., Acar, P., Blanchet, J., Tarokh, V.
  2023; 36
- **Distributionally Robust Batch Contextual Bandits** *MANAGEMENT SCIENCE*
  Si, N., Zhang, F., Zhou, Z., Blanchet, J.
  2023
- **Delay-Adaptive Learning in Generalized Linear Contextual Bandits** *MATHEMATICS OF OPERATIONS RESEARCH*
  Blanchet, J., Xu, R., Zhou, Z.
  2023

- **Dropout Training is Distributionally Robust Optimal** *JOURNAL OF MACHINE LEARNING RESEARCH*
  Blanchet, J., Kang, Y., Olea, J., Nguyen, V., Zhang, X.
  2023; 24
- **Wasserstein Distributionally Robust Linear-Quadratic Estimation under Martingale Constraints**
  Lotidis, K., Bambos, N., Blanchet, J., Li, J.
  edited by Ruiz, F., Dy, J., VanDeMeent, J. W.
  JMLR-JOURNAL MACHINE LEARNING RESEARCH.2023
- **A Finite Sample Complexity Bound for Distributionally Robust Q-learning**
  Wang, S., Si, N., Blanchet, J., Zhou, Z.
  edited by Ruiz, F., Dy, J., VanDeMeent, J. W.
  JMLR-JOURNAL MACHINE LEARNING RESEARCH.2023
- **Double Pessimism is Provably Efficient for Distributionally Robust Offline Reinforcement Learning: Generic Algorithm and Robust Partial Coverage**
  Blanchet, J., Lu, M., Zhang, T., Zhong, H.
  edited by Oh, A., Neumann, T., Globerson, A., Saenko, K., Hardt, M., Levine, S.
  NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2023
- **Dynamic Flows on Curved Space Generated by Labeled Data**
  Hua, X., Nguyen, T., Le, T., Blanchet, J., Nguyen, V.
  edited by Elkind, E.
  IJCAI-INT JOINT CONF ARTIF INTELL.2023: 3803-3811
- **Payoff-based Learning with Matrix Multiplicative Weights in Quantum Games**
  Lotidis, K., Mertikopoulos, P., Bambos, N., Blanchet, J.
  edited by Oh, A., Neumann, T., Globerson, A., Saenko, K., Hardt, M., Levine, S.
  NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2023
- **Universal Gradient Descent Ascent Method for Nonconvex-Nonconcave Minimax Optimization**
  Zheng, T., Zhu, L., So, A., Blanchet, J., Li, J.
  edited by Oh, A., Neumann, T., Globerson, A., Saenko, K., Hardt, M., Levine, S.
  NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2023
- **When can Regression-Adjusted Control Variates Help? Rare Events, Sobolev Embedding and Minimax Optimality**
  Blanchet, J., Chen, H., Lu, Y., Ying, L.
  edited by Oh, A., Neumann, T., Globerson, A., Saenko, K., Hardt, M., Levine, S.
  NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2023
- **Some open problems in exact simulation of stochastic differential equations** *QUEUEING SYSTEMS*
  Blanchet, J. H.
  2022
- **Article High-throughput experiments for rare-event rupture of materials** *MATTER*
  Zhou, Y., Zhang, X., Yang, M., Pan, Y., Du, Z., Blanchet, J., Suo, Z., Lu, T.
  2022; 5 (2): 654-665
- **Asymptotically Optimal Control of a Centralized Dynamic Matching Market with General Utilities** *OPERATIONS RESEARCH*
  Blanchet, J. H., Reiman, M., Shah, V., Wein, L. M., Wu, L.
  2022
- **A Class of Geometric Structures in Transfer Learning: Minimax Bounds and Optimality**
  Zhang, X., Blanchet, J., Ghosh, S., Squillante, M. S.
  edited by Camps-Valls, G., Ruiz, F. J., Valera
  JMLR-JOURNAL MACHINE LEARNING RESEARCH.2022
- **Distributionally Robust Q-Learning**
  Liu, Z., Bai, Q., Blanchet, J., Dong, P., Xu, W., Zhou, Z., Zhou, Z.

edited by Chaudhuri, K., Jegelka, S., Song, L., Szepesvari, C., Niu, G., Sabato, S.
JMLR-JOURNAL MACHINE LEARNING RESEARCH.2022

- **HUMAN IMPERCEPTIBLE ATTACKS AND APPLICATIONS TO IMPROVE FAIRNESS**
  Hua, X., Xu, H., Blanchet, J., Nguyen, V., IEEE
  IEEE.2022: 2641-2652

- **No Weighted-Regret Learning in Adversarial Bandits with Delays** *JOURNAL OF MACHINE LEARNING RESEARCH*
  Bistritz, I., Zhou, Z., Chen, X., Bambos, N., Blanchet, J.
  2022; 23

- **Optimal Transport-Based Distributionally Robust Optimization: Structural Properties and Iterative Schemes** *MATHEMATICS OF OPERATIONS RESEARCH*
  Blanchet, J., Murthy, K., Zhang, F.
  2021

- **Sample Out-of-Sample Inference Based on Wasserstein Distance** *OPERATIONS RESEARCH*
  Blanchet, J., Kang, Y.
  2021; 69 (3): 985-1013

- **Confidence regions in Wasserstein distributionally robust estimation** *BIOMETRIKA*
  Blanchet, J., Murthy, K., Si, N.
  2021

- **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

- **Sequential Domain Adaptation by Synthesizing Distributionally Robust Experts**
  Taskesen, B., Yue, M., Blanchet, J., Kuhn, D., Nguyen, V.
  edited by Meila, M., Zhang, T.
  JMLR-JOURNAL MACHINE LEARNING RESEARCH.2021: 7168-7179

- **EXACT SIMULATION FOR MULTIVARIATE ITO DIFFUSIONS** *ADVANCES IN APPLIED PROBABILITY*
  Blanchet, J., Zhang, F.
  2020; 52 (4): 1003–34

- **SAMPLE PATH LARGE DEVIATIONS FOR LEVY PROCESSES AND RANDOM WALKS WITH WEIBULL INCREMENTS** *ANNALS OF APPLIED PROBABILITY*
  Bazhba, M., Blanchet, J., Rhee, C., Zwart, B.
  2020; 30 (6): 2695–2739

- **On distributionally robust extreme value analysis** *EXTREMES*
  Blanchet, J., He, F., Murthy, K.
  2020; 23 (2): 317–47

- **Rates of Convergence to Stationarity for Reflected Brownian Motion** *MATHEMATICS OF OPERATIONS RESEARCH*
  Blanchet, J., Chen, X.
  2020; 45 (2): 660–81

- **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

- **EXACT SAMPLING FOR SOME MULTI-DIMENSIONAL QUEUEING MODELS WITH RENEWAL INPUT** *ADVANCES IN APPLIED PROBABILITY*
  Blanchet, J., Pei, Y., Sigman, K.
  2019; 51 (4): 1179–1208

- **Queue length asymptotics for the multiple-server queue with heavy-tailed Weibull service times** *QUEUEING SYSTEMS*
  Bazhba, M., Blanchet, J., Rhee, C., Zwart, B.

2019

- **SAMPLE PATH LARGE DEVIATIONS FOR LEVY PROCESSES AND RANDOM WALKS WITH REGULARLY VARYING INCREMENTS** *ANNALS OF PROBABILITY*
  Rhee, C., Blanchet, J., Zwart, B.
  2019; 47 (6): 3551–3605
- **Optimal uncertainty size in distributionally robust inverse covariance estimation** *OPERATIONS RESEARCH LETTERS*
  Blanchet, J., Si, N.
  2019; 47 (6070): 618–21
- **On logarithmically optimal exact simulation of max-stable and related random fields on a compact set** *BERNOULLI*
  Liu, Z., Blanchet, J. H., Dieker, A. B., Mikosch, T.
  2019; 25 (4A): 2949–81
- **ROBUST WASSERSTEIN PROFILE INFERENCE AND APPLICATIONS TO MACHINE LEARNING** *JOURNAL OF APPLIED PROBABILITY*
  Blanchet, J., Kang, Y., Murthy, K.
  2019; 56 (3): 830–57
- **Rare-Event Simulation for Distribution Networks** *OPERATIONS RESEARCH*
  Blanchet, J., Li, J., Nakayama, M. K.
  2019; 67 (5): 1383–96
- **Efficient Rare-Event Simulation for Multiple Jump Events in Regularly Varying Random Walks and Compound Poisson Processes** *MATHEMATICS OF OPERATIONS RESEARCH*
  Chen, B., Blanchet, J., Rhee, C., Zwart, B.
  2019; 44 (3): 919–42
- **Quantifying Distributional Model Risk via Optimal Transport** *MATHEMATICS OF OPERATIONS RESEARCH*
  Blanchet, J., Murthy, K.
  2019; 44 (2): 565–600
- **Perfect Sampling of Generalized Jackson Networks** *MATHEMATICS OF OPERATIONS RESEARCH*
  Blanchet, J., Chen, X.
  2019; 44 (2): 693–714
- **EXACT SAMPLING OF THE INFINITE HORIZON MAXIMUM OF A RANDOM WALK OVER A NONLINEAR BOUNDARY** *JOURNAL OF APPLIED PROBABILITY*
  Blanchet, J., Dong, J., Liu, Z.
  2019; 56 (1): 116–38
- **Robust Actuarial Risk Analysis** *NORTH AMERICAN ACTUARIAL JOURNAL*
  Blanchet, J., Lam, H., Tang, Q., Yuan, Z.
  2019; 23 (1): 33–63
- **DATA-DRIVEN OPTIMAL TRANSPORT COST SELECTION FOR DISTRIBUTIONALLY ROBUST OPTIMIZATION**
  Blanchet, J., Kang, Y., Murthy, K., Zhang, F., IEEE
  IEEE.2019: 3740–51
- **A DISTRIBUTIONALLY ROBUST BOOSTING ALGORITHM**
  Blanchet, J., Zhang, F., Kang, Y., Hu, Z., IEEE
  IEEE.2019: 3728–39
- **Learning in Generalized Linear Contextual Bandits with Stochastic Delays**
  Zhou, Z., Xu, R., Blanchet, J.
  edited by Wallach, H., Larochelle, H., Beygelzimer, A., d'Alche-Buc, F., Fox, E., Garnett, R.
  NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2019
- **Semi-Parametric Dynamic Contextual Pricing**
  Shah, V., Blanchet, J., Johari, R.
  edited by Wallach, H., Larochelle, H., Beygelzimer, A., d'Alche-Buc, F., Fox, E., Garnett, R.

NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2019

- **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

- **Online EXP3 Learning in Adversarial Bandits with Delayed Feedback**
  Bistritz, I., Zhou, Z., Chen, X., Bambos, N., Blanchet, J.
  edited by Wallach, H., Larochelle, H., Beygelzimer, A., d'Alche-Buc, F., Fox, E., Garnett, R.
  NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2019

- **Queueing Theory-Based Perspective of the Kinetics of "Channeled" Enzyme Cascade Reactions** *ACS CATALYSIS*
  Tsitkov, S., Pesenti, T., Palacci, H., Blanchet, J., Hess, H.
  2018; 8 (11): 10721–31

- **Perfect sampling of GI/GI/c queues** *QUEUEING SYSTEMS*
  Blanchet, J., Dong, J., Pei, Y.
  2018; 90 (1-2): 1–33

- **EXACT SIMULATION OF MULTIDIMENSIONAL REFLECTED BROWNIAN MOTION** *JOURNAL OF APPLIED PROBABILITY*
  Blanchet, J., Murthy, K.
  2018; 55 (1): 137–56

- **Bandit Learning with Positive Externalities**
  Shah, V., Blanchet, J., Johari, R.
  edited by Bengio, S., Wallach, H., Larochelle, H., Grauman, K., CesaBianchi, N., Garnett, R.
  NEURAL INFORMATION PROCESSING SYSTEMS (NIPS).2018

- **COMPUTING WORST-CASE EXPECTATIONS GIVEN MARGINALS VIA SIMULATION**
  Blanchet, J., He, F., Lam, H.
  edited by Chan, DAmbrogio, A., Zacharewicz, G., Mustafee, N.
  IEEE.2017: 2315–23

- **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

- **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

- **UNBIASED MONTE CARLO FOR OPTIMIZATION AND FUNCTIONS OF EXPECTATIONS VIA MULTI-LEVEL RANDOMIZATION**
  Blanchet, J. H., Glynn, P. W., IEEE
  IEEE.2015: 3656–67

- **UNBIASED MONTE CARLO COMPUTATION OF SMOOTH FUNCTIONS OF EXPECTATIONS VIA TAYLOR EXPANSIONS**
  Blanchet, J. H., Chen, N., Glynn, P. W., IEEE
  IEEE.2015: 360–67

- **Large deviations for the empirical mean of an queue** *QUEUEING SYSTEMS*
  Blanchet, J., Glynn, P., Meyn, S.
  2013; 73 (4): 425-446

- **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 Lyapunov Inequalities and Subsolutions for Efficient Importance Sampling** *ACM TRANSACTIONS ON MODELING AND COMPUTER SIMULATION*
  Blanchet, J., Glynn, P., Leder, K.
  2012; 22 (3)

- **ON THE TRANSITION FROM HEAVY TRAFFIC TO HEAVY TAILS FOR THE M/G/1 QUEUE: THE REGULARLY VARYING CASE** *ANNALS OF APPLIED PROBABILITY*
  Olvera-Cravioto, M., Blanchet, J., Glynn, P.
  2011; 21 (2): 645-668

- **Asymptotic Robustness of Estimators in Rare-Event Simulation** *ACM TRANSACTIONS ON MODELING AND COMPUTER SIMULATION*
  L'Ecuyer, P., Blanchet, J. H., Tuffin, B., Glynn, P. W.
  2010; 20 (1)

- **Rare event simulation for a slotted time M/G/s model** *Conference on 100 Years of Queueing - Erlang Centennials*
  Blanchet, J., Glynn, P., Lam, H.
  SPRINGER.2009: 33–57

- **RARE EVENT SIMULATION FOR A GENERALIZED HAWKES PROCESS** *Winter Simulation Conference 2009*
  Zhang, X., Glynn, P. W., Giesecke, K., Blanchet, J.
  IEEE.2009: 1271–1278

- **EFFICIENT RARE EVENT SIMULATION OF CONTINUOUS TIME MARKOVIAN PERPETUITIES** *Winter Simulation Conference 2009*
  Blanchet, J., Glynn, P.
  IEEE.2009: 405–412

- **Efficient Simulation of Light-Tailed Sums: an Old-Folk Song Sung to a Faster New Tune ...** *8th International Conference on Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing (MCQMC 08)*
  Blanchet, J. H., Leder, K., Glynn, P. W.
  SPRINGER-VERLAG BERLIN.2009: 227–248

- **Efficient rare-event simulation for the maximum of heavy-tailed random walks** *ANNALS OF APPLIED PROBABILITY*
  Blanchet, J., Glynn, P.
  2008; 18 (4): 1351-1378

- **Uniform renewal theory with applications to expansions of random geometric sums** *ADVANCES IN APPLIED PROBABILITY*
  Blanchet, J., Glynn, P.
  2007; 39 (4): 1070-1097

- **Fluid heuristics, Lyapunov bounds and efficient importance sampling for a heavy-tailed G/G/1 queue** *QUEUEING SYSTEMS*
  Blanchet, J., Glynn, P., Liu, C.
  2007; 57 (2-3): 99-113

- **Efficient suboptimal rare-event simulation** *2007 Winter Simulation Conference*
  Zhang, X., Blanchet, J., Glynn, P. W.
  IEEE.2007: 368–373

- **Complete corrected diffusion approximations for the maximum of a random walk** *ANNALS OF APPLIED PROBABILITY*
  Blanchet, J., Glynn, P.
  2006; 16 (2): 951-983