# 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

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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

#### 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)

# 2022-23

- Stochastic Calculus and Control: MS&E 322 (Win)
- Stochastic Methods in Engineering: CME 308, MATH 228, MS&E 324 (Win)
- Stochastic Modeling: MS&E 221 (Spr)

#### 2021-22

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

#### 2020-21

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

# STANFORD ADVISEES

#### **Doctoral Dissertation Reader (AC)**

Zexin Pan, Jiacheng Zou

Doctoral Dissertation Advisor (AC)

Monte Fischer, Saied Mahdian, Yanlin Qu, Shengbo Wang, Haoran Xu

#### Master's Program Advisor

Katie Chang, Catherine Harbour, Abhinav Jha, Tyler Juffernbruch, Emir Kirdan, Liem Nguyen, Darryl Thompson, Wai Yam Gordon Tsai, Richa Upadhyay, Mia

Watanabe

Doctoral Dissertation Co-Advisor (AC)

Sirui Lin

#### Doctoral (Program)

Hao Liu, Joyee Wang

# **Publications**

# PUBLICATIONS

• 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

• 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., Glynn, P. 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., 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.

• 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
- COMPARING REGENERATIVE-SIMULATION-BASED ESTIMATORS OF THE DISTRIBUTION OF THE HITTING TIME TO A RARELY VISITED SET

Glynn, P. W., Nakayama, M. K., Tuffin, B., IEEE IEEE.2020: 421-432

- 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., 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., 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., 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., 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., 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., 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., 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., 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* Gupta, S., D., Mazumdar, R., R., Glynn, P., W. 2013; 121: 1-21
- FRACTIONAL BROWNIAN MOTION WITH H < 1/2 AS A LIMIT OF SCHEDULED TRAFFIC JOURNAL OF APPLIED PROBABILITY Araman, V. F., Glynn, P. W. 2012; 49 (3): 710-718
- 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)
- Consistency of Multidimensional Convex Regression OPERATIONS RESEARCH Lim, E., Glynn, P. W. 2012; 60 (1): 196-208
- A NEW APPROACH TO UNBIASED ESTIMATION FOR SDE'S Winter Simulation Conference (WSC) Rhee, C., Glynn, P. W. IEEE.2012
- On Simulation of Non-Markovian Stochastic Petri Nets with Heavy-Tailed Firing Times Glynn, P., W., Haas, P., J.
   2012
- On Lyapunov Inequalities and Subsolutions for Efficient Importance Sampling ACM Transactions on Modeling and Computer Simulation, Article No. 13 Blanchet, J., Glynn, P., W., Leder, K. 2012; 22 (13)
- Consistency of Multi-dimensional Convex Regression Operations Research Lim, E., Glynn, P., W. 2012; 60: 196-208
- A New Approach to Unbiased Estimation for SDEs Rhee, C., Glynn, P., W. 2012
- ON SIMULATION OF NON-MARKOVIAN STOCHASTIC PETRI NETS WITH HEAVY-TAILED FIRING TIMES Winter Simulation Conference (WSC)

Glynn, P. W., Haas, P. J. IEEE.2012

- A new proof of convergence of MCMC via the ergodic theorem STATISTICS & PROBABILITY LETTERS Asmussen, S., Glynn, P. W.
   2011; 81 (10): 1482-1485
- Wide-sense regeneration for Harris recurrent Markov processes: an open problem *QUEUEING SYSTEMS* Glynn, P. W.

2011; 68 (3-4): 305-311

- A Complementarity Framework for Forward Contracting Under Uncertainty *OPERATIONS RESEARCH* Shanbhag, U. V., Infanger, G., Glynn, P. W. 2011; 59 (4): 810-834
- Uniform approximations for the M/G/1 queue with subexponential processing times *QUEUEING SYSTEMS* Olvera-Cravioto, M., Glynn, P. W. 2011; 68 (1): 1-50
- 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

• SIMULATION-BASED COMPUTATION OF THE WORKLOAD CORRELATION FUNCTION IN A LEVY-DRIVEN QUEUE JOURNAL OF APPLIED PROBABILITY

Glynn, P. W., Mandjes, M. 2011; 48 (1): 114-130

• On the dynamics of a finite buffer queue conditioned on the amount of loss **QUEUEING SYSTEMS** 

Zhang, X., Glynn, P. 2011; 67 (2): 91-110

• ORDINAL OPTIMIZATION: A NONPARAMETRIC FRAMEWORK Winter Simulation Conference (WSC)/Conference on Modeling and Analysis for Semiconductor Manufacturing (MASM)

Glynn, P. W., Juneja, S. IEEE.2011: 4057–4064

- A New Proof of Convergence of MCMC via the Ergodic Theorem Statistics and Probability Letters Asmussen, S., Glynn, P., W. 2011; 81: 1482–1485
- 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., H., Glynn, P., W.
   2011: 2 (21): 654-668
- ON EXPONENTIAL LIMIT LAWS FOR HITTING TIMES OF RARE SETS FOR HARRIS CHAINS AND PROCESSES JOURNAL OF APPLIED PROBABILITY

Glynn, P. W. 2011; 48A: 319-326

• SOREN ASMUSSEN JOURNAL OF APPLIED PROBABILITY Glynn, P., Mikosch, T., Rolski, T., Rubinstein, R. 2011; 48A: VII-IX

- A COMPARISON OF CROSS-ENTROPY AND VARIANCE MINIMIZATION STRATEGIES JOURNAL OF APPLIED PROBABILITY Chan, J. C., Glynn, P. W., Kroese, D. P. 2011: 48A: 183-194
- BROWNIAN BRIDGE HYPOTHESIS TESTING FOR THE INITIAL TRANSIENT PROBLEM Winter Simulation Conference (WSC)/Conference on Modeling and Analysis for Semiconductor Manufacturing (MASM) Glynn, P. W., Lim, E.

IEEE.2011: 481–487

- A REGENERATIVE BOOTSTRAP APPROACH TO ESTIMATING THE INITIAL TRANSIENT 2010 Winter Simulation Conference Glynn, P. W., Zhang, X. IEEE.2010: 965–970
- HOW TO GENERATE UNIFORM SAMPLES ON DISCRETE SETS USING THE SPLITTING METHOD PROBABILITY IN THE ENGINEERING AND INFORMATIONAL SCIENCES

Glynn, P. W., Dolgin, A., Rubinstein, R. Y., Vaisman, R. 2010; 24 (3): 405-422

- Asymptotic Robustness of Estimators in Rare-Event Simulation ACM Transactions on Modeling and Computer Simulation, Article 6 L'Ecuyer, P., Blanchet, J., H., Tuffin, B., Glynn, P., W. 2010: 20 (1): 1-41
- How to Generate Uniform Samples on Discrete Sets Using the Splitting Method *Probability in the Engineering and Information Sciences* Glynn, P., W., Dolgin, A., Rubinstein, R., Y., Vaisman, R. 2010; 24: 405-422
- 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)
- CONDITIONAL LIMIT THEOREMS FOR REGULATED FRACTIONAL BROWNIAN MOTION ANNALS OF APPLIED PROBABILITY Awad, H., Glynn, P.
   2009; 19 (6): 2102-2136
- 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
- ON CONVERGENCE TO STATIONARITY OF FRACTIONAL BROWNIAN STORAGE ANNALS OF APPLIED PROBABILITY Mandjes, M., Norros, I., Glynn, P. 2009; 19 (4): 1385-1403
- HOW TO DEAL WITH THE CURSE OF DIMENSIONALITY OF LIKELIHOOD RATIOS IN MONTE CARLO SIMULATION STOCHASTIC MODELS

Rubinstein, R. Y., Glynn, P. W. 2009; 25 (4): 547-568

• Asymptotic Validity of Batch Means Steady-State Confidence Intervals Advancing the Frontiers of Simulation: Festschrift in Honor of George S. Fishman Glynn, P., W., Lim, E.

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