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**

  Sarina Gaeta - 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

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 2013-2015), INFORMS Simulation Society (2016)

- Eugene L. Grant Award for Excellence in Undergraduate Teaching, Stanford University (2008)
- Markov Lecturer, INFORMS Applied Probability Society (2014)
- Medallion Lecturer, Institute of Mathematical Statistics (1995)
- Fellow, Institute for Operations Research and the Management Sciences (INFORMS) (2007)
- Fellow, Institute of Mathematical Statistics (1998)
- Winner, Outstanding Simulation Publication Award (for period 1991-93), INFORMS Simulation Society (1993)
- 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)

BOARDS, ADVISORY COMMITTEES, PROFESSIONAL ORGANIZATIONS

- Editor-in-Chief, Journal of Applied Probability; Advances in Applied Probability (2016 - present)
- Member, Advisory Board, Intractable Likelihood Research Centre, Warwick University (2016 - present)
- Member, Scientific Advisory Board, NETWORKS Research Center, The Netherlands (2015 - present)
- Member, Census Scientific Advisory Committee (2014 - present)
- Trustee, Applied Probability Trust (2014 - present)
- Member, Engineering Systems Division Visiting Committee, MIT (2013 - present)
- 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 - present)
- 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)

PROGRAM AFFILIATIONS

- Institute for Computational and Mathematical Engineering (ICME)

PROFESSIONAL EDUCATION

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

LINKS

- http://www.stanford.edu/~glynn/: http://www.stanford.edu/~glynn/

Research & Scholarship

CURRENT RESEARCH AND SCHOLARLY INTERESTS

Stochastic modeling; statistics; simulation; finance

Teaching

COURSES

2019-20

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

2018-19

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

2017-18

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

2016-17

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

STANFORD ADVISEES

Doctoral Dissertation Reader (AC)

Xiaocheng Li, Jacques de Chalendar

Doctoral Dissertation Advisor (AC)

Yue Hui, Alex Infanger, Teng Zhang, Zhengqing Zhou

Master's Program Advisor

Colby Lopez

Doctoral (Program)

Lin Fan, Yanlin Qu, Isha Thapa

Publications

PUBLICATIONS

- **Dynamic Credit-Collections Optimization** *MANAGEMENT SCIENCE*
  Chehrazi, N., Glynn, P. W., Weber, T. A.
  2019; 65 (6): 2737–69

- **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

- **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.
  edited by Goldsman, D., Wilson, James, R.
  Springer-Verlag, New York.2009: 87–104

- **Strongly Efficent Algorithms for Light-tailed Random Walks: An Old Folk Song Sung to a Faster New Tune** *Monte Carlo and Quasi-Monte Carlo Methods 2008*
  Blanchet, J., H., Leder, K., Glynn, P., W.

edited by L'Ecuyer, P., Owen, A.
Springer.2009: 227–248

- **Book chapter in Rare Event Analysis Using Monte Carlo Methods** *Robustness Properties and Confidence Interval Reliability*
  Glynn, P., W., Rubino, G., Tuffin, B.
  edited by Rubino, G., Tuffin, B.
  John Wiley.2009: 1

- **Rare Event Simulation for a Generalized Hawkes Process**
  Zhang, X., Blanchet, J., H., Giesecke, K., Glynn, P., W.
  2009

- **New Estimators for Parallel Steady-State Simulations**
  Hsieh, M., Glynn, P., W.
  2009

- **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

- **NEW ESTIMATORS FOR PARALLEL STEADY-STATE SIMULATIONS** *Winter Simulation Conference 2009*
  Hsieh, M., Glynn, P. W.
  IEEE.2009: 461–466

- **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

- **SIMULATION-BASED COMPUTATION OF THE WORKLOAD CORRELATION FUNCTION IN A LEVY-DRIVEN QUEUE** *Winter Simulation Conference 2009*
  Glynn, P. W., Mandjes, M.
  IEEE.2009: 1135–1146

- **Performance evaluation methodologies and tools** *PERFORMANCE EVALUATION*
  Tuffin, B., Glynn, P. W.
  2008; 65 (11-12): 787-788

- **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

- **A LARGE DEVIATIONS VIEW OF ASYMPTOTIC EFFICIENCY FOR SIMULATION ESTIMATORS** *2008 Winter Simulation Conference*
  Glynn, P. W., Juneja, S.
  IEEE.2008: 396–406

- **Performance Evaluation Methodologies and Tools: Selected papers from ValueTools 2007**
  edited by Glynn, P., W., Tuffin, B.
  Performance Evaluation.2008

- **Bounding Stationary Expectations of Markov Processes** *Markov Processes and Related Topics: A Festschrift for Thomas G. Kurtz*
  Glynn, P., W., Zeevi, A.
  edited by Ethier, S., Feng, J., Stockbridge, R.
  Institute of Mathematical Statistics.2008: 215–234

- **MONTE CARLO SIMULATION OF DIFFUSIONS** *2008 Winter Simulation Conference*

Glynn, P. W.
IEEE.2008: 556–559

- **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

- **Perwez Shahabuddin, 1962-2005: A professional appreciation** *ACM TRANSACTIONS ON MODELING AND COMPUTER SIMULATION*
Andradottir, S., Glasserman, P., Glynn, P. W., Heidelberger, P., Juneja, S.
2007; 17 (2)

- **A natural history model of stage progression applied to breast cancer** *STATISTICS IN MEDICINE*
Plevritis, S. K., Salzman, P., Sigal, B. M., Glynn, P. W.
2007; 26 (3): 581-595

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

- **Efficient Sub-Optimal Rare-Event Simulation**
Zhang, X., Glynn, P., W., Blanchet, J.
2007

- **On the Theoretical Comparison of Low-Bias Steady-State Estimators** *ACM Transactions on Modeling and Computer Simulation*
Awad, H., Glynn, P., W.
2007: 1-30

- **Fluid Heuristics, Lyapunov Bounds, and Efficient Importance Sampling for a Heavy-tailed G/G/1 Queue** *Queueing Systems: Theory and Applications*
Blanchet, J., Glynn, P., W., Liu, J.
2007; 57: 99-113

- **Perwez Shahabuddin, 1962-2005: A Professional Appreciation** *ACM TOMAC*
Andradóttir, S., Glasserman, P., Glynn, P., W., Heidelberger, P., Juneja, S.
2007; 2 (17): 1-11.

- **Stochastic Simulation: Algorithms and Analysis** *Springer*
Asmussen, S., Glynn, P., W.
2007

- **On the theoretical comparison of low-bias steady-state estimators** *ACM TRANSACTIONS ON MODELING AND COMPUTER SIMULATION*
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