Peter W. Glynn

Curriculum Vitae

Department of Management Science & Engineering
Stanford University
Stanford, CA 94305-4026
Thomas Ford Professor of Engineering

Education

- **Ph.D. in Operations Research**, Stanford University, Stanford, CA, 1982
  Dissertation: "Simulation Output Analysis for General State Space Markov Chains."
- **B.Sc. with Honors in Mathematics**, Carleton University, Ottawa, Ontario, Canada, 1978
  Honors thesis: "Application of Diffusion Approximation to a Two-Customer-Type Single Server Queue."

Professional Experience

- **Professor,** Department of Management Science and Engineering, Stanford University, January 2000 to present
- **Professor,** Institute for Computational and Mathematical Engineering, Stanford University, 2004 to present
- **Professor (by Courtesy),** Department of Electrical Engineering, Stanford University, 2010 to present
- **Chair,** Department of Management Science and Engineering, Stanford University, 2011- 2015
- **Director,** Institute for Computational and Mathematical Engineering, Stanford University, 2006 – 2010
- **Deputy Chair,** Department of Management Science and Engineering, Stanford University, January 2000 to August 2001, September 2002 to August 2005
- **Professor,** Department of Engineering-Economic Systems and Operations Research, Stanford University, Autumn 1996 – Autumn 1999
- **Professor,** Department of Operations Research, Stanford University, Autumn 1994 – Summer 1996
- **Associate Professor,** Department of Operations Research, Stanford University, Autumn 1987 – Summer 1994
- **Visiting Associate Professor,** Department of Mathematics and Statistics, Carleton University, September 1989 – December 1989
- **Assistant Professor,** University of Wisconsin-Madison (Joint appointment between Industrial Engineering and Mathematics Research Center [courtesy appointments in Computer Science and Mathematics]) Summer 1982 – Summer 1987
- **Adjunct Professor,** School of Mathematics and Statistics, Carleton University
- **Visiting Professor,** Department of Mathematical Sciences, Aarhus University, March and October 2016
- **Visiting Professor,** Department of Statistics, Rice University, October 1996 – December 1996

Honors, Awards and Distinctions

- David Blackwell Prize, INFORMS Applied Probability Society, 2025
- Marcel Neuts Lecturer, INFORMS Applied Probability Society, 2025
- Hotelling Lecturer, University of North Carolina at Chapel Hill, 2024
- Lifetime Professional Achievement Award, INFORMS Simulation Society, 2021
- INFORMS Philip McCord Morse Lecturer, 2020
- Member, Institute for Advanced Study, City University of Hong Kong, 2018-
- Winner of Outstanding Simulation Publication Award (for period 2013-2015), INFORMS Simulation Society, for "Unbiased Monte Carlo for Optimization and Functions of Expectations via Multilevel Randomization" [with Chang-Han Rhee], 2016
- Markov Lecturer, INFORMS National Meeting, 2014
- Pritsker Scholars Distinguished Lecture, Purdue University, 2014
- Wasserstrom Lecture Series, Northwestern University, 2013
- Member, National Academy of Engineering, 2012
- 2010 John von Neumann Theory Prize, INFORMS [with Soren Asmussen]
- Winner of Best Publication Award (for period 2007-2009), INFORMS Applied Probability Society, 2009 [with Jose Blanchet and Jing-chen Liu]
- Winner of Outstanding Simulation Publication Award (for period 2006-2008) INFORMS Simulation Society, for "Stochastic Simulation: Algorithms and Analysis" [with Soren Asmussen]
- Fellow, INFORMS, 2007 – present
- Lunteren Lecturer, The Netherlands, 2007
- Two of top ten most influential papers published in 1st 40 years of Winter Simulation Conference (1967-2007).
- Fellow, Institute of Mathematical Statistics (IMS), 1998 - present
- Thomas W. Ford Professor of Engineering, 1996 – present
- IMS Medallion Lecturer, 1995
- Thomas W. Ford Faculty Scholar Chair, 1993 – 1996
- Winner of Outstanding Simulation Publication Award, INFORMS Simulation Society, for "Discrete-time Conversion for Simulating Finite-Horizon Markov Processes" [with B.L. Fox], 1993.
- Postgraduate Scholarship, Natural Sciences and Engineering Research Council of Canada, 1978 – 1982
- Senate Medal for Academic Achievement, Carleton University, 1978
- Lester B. Pearson Scholarship, Carleton University, 1977 – 1978
- Henry M. Tory Scholarship, Carleton University, 1973 – 1977

Editorial Boards, Professional Affiliations and Service

Editorial Boards

- Member of Editorial Board, Applied Stochastic Models and Data Analysis, 1985-1991
- Member of Editorial Board, Stochastic Models, 1987 – 1998
- Associate Editor, Management Science, 1988 – 1997
- Associate Editor, Journal of Discrete Event Dynamic Systems, 1990 – 1994
- Associate Editor, The Annals of Applied Probability, 1994 – present
- Editor, Springer-Verlag Series in Operations Research, 1995 – 2004
- Guest Editor, Discrete Event Dynamic Systems: Theory and Applications, 1996, special issue focused on generalized semi-Markov processes
- Associate Editor, Mathematics of Operations Research, 1996 –2001, 2005-2009.
- Co-Editor, Journal of Computational Finance, 1997 –2001
- Area Editor, Mathematics of Operations Research, 2002 – 2005
- Associate Editor, Journal of Applied Probability and Advances in Applied Probability, 2005- 2015
- Founding Editor-in-Chief, Stochastic Systems, 2009- 2014
- Editor, Springer Series on Probability Theory and Stochastic Modeling
- Editor-in-Chief, Journal of Applied Probability and Advances in Applied Probability, 2016-2018
- Member, Advisory Board, Queueing Systems: Theory and Applications, 2010 – present
- Member, Advisory Board, Stochastic Systems, 2017 – present
- Member, Advisory Board, Mathematics of Operations Research, 2017 – present
- Member, Advisory Board, Journal of the Operational Research Society, 2021 – present
- Member, Advisory Board, Operations Research Letters, 2021 - present

Professional Affiliations

- The Institute for Operations Research and the Management Sciences (INFORMS)
- Institute of Mathematical Statistics (IMS)

Professional Service

- Chair, Advisory Committee, Safexpress Centre for Data, Learning and Decision Sciences at Ashoka University, 2024 to date
- Member, International Advisory Committee of the Center of Advanced Mathematical Sciences at American University of Beirut, 2021 - present
- Principal Co-Organizer, Monte Carlo and Quasi-Monte Carlo Conference, Stanford, CA, August 2016
- Member, Visiting Committee for Institute on Data Sciences and Society, MIT, 2014-2023
- Member, US Census Scientific Advisory Committee, 2014-2020
- Member, Scientific Advisory Board, NETWORKS Research Center, The Netherlands, 2015 to present
- Member, External Advisory Committee, Department of Industrial Engineering and Logistics Management, Hong Kong University of Science and Technology, 2014 to present
- Principal Co-Organizer, Thematic Programme in Stochastic Processes in the Communications Sciences, Isaac Newton Institute, University of Cambridge, January 2010 to July 2010
- Program Committee, Sigmetrics, 2010 and 2011
- Program Co-Chair, Efficient Monte Carlo: From Variance Reduction to Combinatorial Optimization. Sondbjorg, Denmark, 2008.
- Member, Technical Program Committee, Valuetools Conference, Pisa, Italy, 2009.
- General Program Chair, Valuetools Conference, Nantes, France, 2008.
- Member, INFORMS von Neumann Prize Committee, 2006-2008

- Co-organizer of 2005 INFORMS Applied Probability Conference, Ottawa, Canada
- Chair, INFORMS Applied Probability Society, 2004-2006
- Council Member, INFORMS Applied Probability Society, 2002-2010
- Member, International Scientific Advisory Board, Mathematics of Information Technology and Complex Systems, 2006-2012
- Chair, Evaluation Committee, Eurandom, 2005
- Co-organizer of 2004 Stochastic Networks Conference, Montreal, Canada
- Member, Steering Committee, Centre de Recherches Mathematiques, Montreal, Canada, 2002-2005.
- Co-organizer of 2002 Conference on Stochastic Networks, Stanford University, June 2002.
- Member, Grant Selection Committee for the Statistical Sciences, Natural Sciences and Engineering Research Council of Canada, 2001-2002.
- INFORMS Finance Committee, 2001-2007
- INFORMS Lanchester Prize Committee, 1999-2000.
- Organizing Committee, Third International Workshop on Mathematical Methods in Stochastic Simulation and Experimental Design, St. Petersburg, Russia, 1998.
- Co-organizer, Special Workshop on Applications of Probability in Telecommunications, Fields Institute, Toronto, 1998.
- Program Committee, Conference on Monte Carlo and Quasi-Monte Carlo Methods, Claremont, CA, 1998.
- INFORMS Committee to review status and choose new editor of Mathematics of Operations Research, 1998.
- Outstanding Simulation Publication Award Committee, INFORMS College on Simulation, 1996 – 1999.
- Member, Outstanding Publication Award / Erlang Prize Committee, INFORMS College on Applied Probability, 1996 – 1999.
- External Doctoral Examiner, Carleton University, 1997.
- Organizing Committee, Second International Workshop on Mathematical Methods in Stochastic Simulation and Experimental Design, St. Petersburg, Russia, 1996.
- Organizing Committee, International Workshop on Computational and Statistical Issues for Stochastic Processes, Cremona, Italy, 1996.
- Organizing Committee, Computational Finance Conference, International Association of Financial Engineers, Stanford University, 1996.
- Organizer of Workshop on Simulation and Monte Carlo Methods, sponsored by NSERC and Telecommunications Research Institute of Ontario, Ottawa, Canada, 1995.
- International Science Foundation Evaluation Panel for the Mathematical Sciences, 1993.
- Transportation Research Board Task Force on Transportation Modeling Research Needs, 1993 – 1995.
- Principal Organizer of first SIAM Meeting on Simulation and Monte Carlo Methods (held in San Francisco), 1993.
- Member of Program Committee, Conference on Applied Probability in Engineering, Computer, and Communication Sciences (held in Paris, France), 1993.
- External Doctoral Examiner, University of Waterloo, 1992.
- Member of Study Planning Group, National Research Council Doctoral and Postdoctoral Mathematics Study Planning Group, 1990 – 1991.
- NSF Evaluation Panel for Research Initiation Awards, 1990, 1999 and 2000.
- External Doctoral Examiner, Carleton University, 1990.
- George Nicholson Prize Committee, 1989.
- Organizing Committee, 18th Conference on Stochastic Processes and their Applications (held in Madison, Wisconsin), 1989.

- NSF Panel on Discrete-Event Dynamical Systems, 1987.
- NSF Panel on Operations Research in the Next Decade, 1986.

Academic Committees and Doctoral Supervision

Stanford University Committees

- Member, Library Committee, 2023-2026
- Member, Committee on Investment Responsibility, 2013-14
- Member, Library Committee, 2012-13
- Member, Faculty Senate, 2006 – 2007
- Chair, Management Science and Engineering Finance Committee, 2003-present
- Member, Committee on Academic Achievement and Promotion, 1998-2001.
- Member, Management Science and Engineering Space Committee, 2000-2001.
- Chair, Management Science and Engineering Transition Committee, 2000-2001.
- Member, School of Engineering Committee on Computational Mathematics and Engineering, 2000-2001.
- Member, Management Science and Engineering Graduate Program Committee, 2000- 2001.
- Member, Stanford Judicial Council, 1993 – 1998.
- Member, School of Engineering Task Force on Technology Management, 1992.
- Chair, Department Admissions Committee, 1990 – 1992.
- Member, Steering Committee, Stanford Integrated Manufacturing Association, 1990 – 1996.
- Member, Undergraduate Council of the School of Engineering, 1989 – 1992.

Doctoral Supervision

- **DAMERDJI,** Halim, Topics in Discrete-Event Stochastic Systems, August 1988.
- **CALVIN,** James M., Stochastic Optimization Algorithms and Moment Formulas for Markov Chains, September 1989.
- **SHAHABUDDIN,** Perwez, Simulation and Analysis of Highly Reliable Systems, June 1990.
- **ANDRADOTTIR,** Sigrun, Stochastic Optimization with Applications to Discrete Event Systems, August 1990.
- **NAKAYAMA,** Marvin, Simulation of Highly Reliable Markovian and Non-Markovian Systems, January 1991.
- **MUÑOZ,** David, Cancellation Methods in the Analysis of Simulation Output, February 1991.
- **CHAN,** Nathaniel, Optimal Hydraulic Aquifier Management with Reliability Constraints, June 1992.
- **ERDMANN,** Eva Diane, Complexity Measures for Testing Binary Keystreams, June 1993.
- **KOLLMAN,** Craig (Statistics), Rare Event Simulation in Radiation Transport, October 1993.
- **JUNEJA,** Sandeep, Efficient Rare Event Simulation of Stochastic Systems, December 1993.
- **LENNON,** Tava, Response-Time Approximations for Multi-Server Polling Models, with Manufacturing Applications, August 1994.
- **LOH,** Wing Wah, Methods of Control Variates for Discrete Event Simulation, December 1994.
- **YANG,** Tzu-Hui, Efficient Simulation Techniques with Application to Performance Evaluation of ATM Switches, June 1995.
- **SCHWERER,** Elizabeth, A Linear Programming Approach to the Steady-State Analysis of Markov Processes, May 1996.
- **BRADLEY,** James Robert, Managing Manufacturing Assets and Subcontracting Policies, March 1997.
- **HENDERSON,** Shane, Variance Reduction via an Approximating Markov Process, May 1997.
- **HSIEH,** Ming-hua, Adaptive Importance Sampling for Rare Event Simulation of Queueing Networks, January 1998.

- **WONG,** Eugene, An Empirically-Based Coupling Algorithm for Transient Simulation, August 1998.
- **LEE,** Shing-Hoi, Monte Carlo Computation of Conditional Expectation Quantiles, August 1998.
- **XIA,** Cathy Honghui (co-advisor with N. Bambos), Optimal Control of Queueing Systems with Applications in Communication, Computing and Manufacturing Systems, January 1999.
- **ROMINE,** Brad, Real Options in Energy Markets: Analysis and Computation, March 2000.
- **DESAI,** Paritosh, Adaptive Monte Carlo Methods for Solving Eigenvalue Problems, April 2001.
- **SZECHTMAN,** Roberto, Efficient Monte Carlo Simulation in the Presence of Constraints, September 2001.
- **WARD,** Amy, Queues with Reneging, September 2001.
- **ZEEVI,** Assaf, Characterization and Estimation of Rare Events via Extreme Values, September 2001.
- **TORRES,** Marcelo, Brownian Modeling of a Rate Control Throttle, 2001
- **ARAMAN,** Victor, Maximum of Perturbed Random Walk: Limit Theorems and Applications, 2002
- **BLANCHET,** Jose, Limit Theorems and Approximations with Applications to Insurance Risk and Queueing Theory, 2004
- **HOLIDAY,** Timothy, Cross-layer Design of Wireless Systems, 2004
- **SALZMAN,** Peter, Statistical Models for the Natural History of Breast Cancer, 2005
- **CHIA,** Yen Lin, Simulation-based Optimization and Applications in Biomedical Modelling, 2005
- **AWAD,** Hernan, Clumping of Losses and Long Delays in a Queue: Analysis and Simulation, 2005
- **SUN,** Yuqing, Stochastic Models for Warranty Cost Analysis and Online Purchase Prediction, 2005
- **OLVERA-CRAVIOTO,** Mariana, The Single-Server Queue with Heavy Tails, 2006
- **LIM,** Eunji, Simulation-based Response Surface Computation in the Presence of Shape Constraints, 2008
- **WU,** Wei, Simulation-based Optimization in the Presence of Convexity, 2009
- **ZHANG,** Xiaowei, "Computing Rare-Event Probabilities for Affine Models and General State Space Markov Processes, 2011
- **CHOI,** Jihye, "Small-sample Behavior of Importance Sampling Estimators", 2012
- **WEST,** Nick (co-advisor), "Filtering and Control of Flow in a Model Scramjet Engine", 2012
- **CHEHRAZI,** Naveed (co-advisor), "Identification and Optimization of Stochastic Systems", 2013
- **MOUSAVI,** Mohammad, "Simulation Methods for Non-stationary Queues and Value Function Computation", 2013
- **RHEE,** Chang-Han, "Unbiased Estimation with Biased Samplers", 2013
- **DAVIDIAN,** Danielle, "The Impact of Estimated Parameters on Optimal Decision-making with Applications in Finance", 2015
- **JEONG,** Seongwon (co-advisor), "Essays on Market Design and Auction Theory", 2015
- **WANG,** Rob, "Brownian Modeling of Queues: Rates of Convergence to Equilibrium, Departure Variability, and Large Deviations", 2017
- **ZHENG,** Zeyu, "Modeling and Approximating Non-stationarities in Stochastic Systems", 2018
- **NAMKOONG,** Hongseok* (co-advisor), "Reliable Machine Learning via Distributional Robustness", 2019
- **ZHOU,** Zhengyuan (co-advisor), "Multi-Agent Online Decision Making with Imperfect Feedback: Theory and Applications", 2019
- **de CHALENDAR,** Jacques (co-advisor), "Flexible Urban Energy in a Low-carbon Electric World", 2020
- **ZHANG,** Teng (co-advisor), "Efficient Simulation for Complex Systems", 2021
- **ZHOU,** Zhengqing (co-advisor with J. Blanchet and G. Papanicolaou), Distributionally Robust Optimization and its Applications in Mathematical Finance, Statistics, and Reinforcement Learning, 2021
- **XIE,** Jin, 2021
- **HUI,** Yue (co-advisor with G. Papanicolaou and J. Blanchet), Mean Field Methods for Stochastic Control

and Optimization Problems, 2022

- **INFANGER,** Alex*, Truncation Algorithms for Markov Chains and Processes, 2022
- **FAN,** Lin*, 2023
- **QU,** Yanlin* (co-advisor with J. Blanchet), 2024
- **MAHDIAN,** Saied, Numerical Methods for Large-Scale Problems in Optimization and Markov Modeling, 2025
- **WANG,** Shengbo* (co-advisor with J. Blanchet), Learning and Optimal Control of Dynamic Stochastic Systems: Robustness and Scalability, 2025
- **FISCHER,** Monte, 2025

**Nathan Chan was awarded the Outstanding Research Paper of 1994 for the Water Resources Planning and Management Division, ASCE.*
**Perwez Shahabuddin won the Nicholson Prize, and Marvin Nakayama received a Nicholson Prize Honorable Mention. This prize, for the best student paper of the year, is awarded by INFORMS. Shahabuddin's dissertation also won the Outstanding Simulation Publication Award of the INFORMS College on Simulation in 1996.*
**Hongseok Namkoong was awarded the INFORMS Applied Probability Society Best Student Paper Award in 2018.*
**Yanlin Qu was awarded the INFORMS Applied Probability Society Best Student Paper Prize in 2023.*
**Alex Infanger's dissertation received an Honorable Mention for the Gene Golub Dissertation Award in 2022.*
**Lin Fan won Second Place in the George Nicholson Student Paper Competition of INFORMS, for the paper "The Fragility of Optimized Bandit Algorithms."*
**Shengbo Wang was awarded the INFORMS Applied Probability Society Best Student Paper Prize in 2025.*

Publications

Book Chapters

1. "Recursive Moment Formulas for the Regenerative Method of Simulation" [with D.L. Iglehart]. Semi-Markov Models, [J. Janssen, ed.]. Plenum Press, New York, 99-110 (1986).
2. "Smoothed Limit Theorems for Equilibrium Processes" [with D.L. Iglehart]. Probability, Statistics, and Mathematics: Papers in Honor of Samuel Karlin, [T.W. Anderson, K.B.T. Athreya, D.L. Iglehart, eds.]. Academic Press, Boston, 89-102 (1989).
3. "Diffusion Approximations" Chapter No. 4. Stochastic Models: Handbooks of OR & MS, Vol. 2 [D. Heyman and M. Sobel, eds.]. Elsevier Science Publishers (1990). Also translated into Japanese.
4. "A GSMP Formalism for Discrete Event Systems". Discrete Event Dynamic Systems [Yu-Chi Ho, ed.]. IEEE Press, Piscataway, NJ (1992).
5. "Large Deviations for the Infinite Server Queue in Heavy Traffic". Mathematics and its Applications [F. P. Kelly, R. J. Williams, eds.] Vol. 71, 387-395 (1995).
6. "Two Approaches to the Initial Transient Problem". Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing [H. Niederreiter, P. Shuie, eds.] Lecture Notes in Statistics, Vol. 106, Springer-Verlag, New York, 49-57 (1995).
7. "Nonparametric Estimation of Tail Probabilities for the Single-Server Queue" [with M. Torres]. Stochastic Networks: Stability and Rare Events [P. Glasserman, K. Sigman, D.D. Yao, eds.] Springer-Verlag, 109-138 (1996).
8. "Parametric Estimation of Tail Probabilities for the Single-Server Queue" [with M. Torres]. Frontiers in Queueing: Models and Applications in Science and Engineering [J. H. Dshalalow, ed.] CRC Press, New York, 449-462 (1997).
9. "Stochastic Optimization via Grid Search. Mathematics of Stochastic Manufacturing Systems". Lectures in Applied Mathematics, Vol. 33, American Mathematical Society [G.G. Yin, Q. Zhang, eds.], Providence, Rhode Island, 89 – 100 (1997).
10. "Strong Approximations in Queueing Theory". Asymptotic Methods in Probability and Statistics [B. Szyszkowicz, ed.] Elsevier Science, The Netherlands, 135-150 (1998).
11. "Winning the Hand of the Princess Saralinda" [with W. Whitt]. Applied Probability and Stochastic

Processes [J.G. Shanthikumar, U. Sumita, eds.] Kluwer Academic Publishers, Boston, 231-246 (1999).

12. "Estimating Tail Probabilities in Queues via Extremal Statistics" [with A. Zeevi]. Analysis of Communication Networks: Call Centres, Traffic, and Performance [D. McDonald, S. Turner, eds.] Fields Institute Communications, American Mathematical Society, Rhode Island, 135-158 (2000).
13. "Some New Perspectives on the Method of Control Variates" [with R. Szechtman]. Monte Carlo and Quasi-Monte Carlo Methods 2000, [K.T. Fang, F.J. Hickernell, H. Niederreiter, eds.] Springer-Verlag, Berlin (2002), 27-49.
14. "Simulation Algorithms for Regenerative Processes" (chapter in "Handbook in Operations Research and Management Science: Simulation (Editors: Shane Henderson and Barry Nelson, 2006), 477-500.
15. "A Stochastic Simulation Model of US Breast Cancer Mortality Trends from 1975 to 2000" (with S. Plevritis, B. Sigal , P. Salzman , and J. Rosenberg), Journal of the National Cancer Institute Monographs 36:86-95 (2006).
16. "Bounding Stationary Expectations of Markov Processes" (with A. Zeevi). Markov Processes and Related Topics: A Festschrift for Thomas G. Kurtz (S. Ethier, J. Feng, and R. Stockbridge, eds.) Institute of Mathematical Statistics (2008), 215-234.
17. "Strongly Efficient Algorithms for Light-tailed Random Walks: An Old Folk Song Sung to a Faster new Tune" (with J. Blanchet and K. Leder). Monte Carlo and Quasi-Monte Carlo Methods 2008, [P. L'Ecuyer and Art Owen, eds.], Springer (2009), 227-248.
18. "Robustness Properties and Confidence Interval Reliability" (with G. Rubino and B. Tuffin). Rare Event Analysis Using Monte Carlo Methods (G. Rubino and B. Tuffin, eds.) John Wiley (2009), 63-84.
19. "Asymptotic Validity of Batch Means Steady-State Confidence Intervals" (with E. Lim). Festschrift in Honor of George S. Fishman (David Goldsman and James R. Wilson, eds.), 87-104 (2009)
20. "The Cross-Entropy Method for Estimation" [with D.P. Kroese and R. Rubinstein]. Handbook of Statistics, Vol. 31, Eds. V. Govindaraju and C. R. Rao, Elsevier, 19-34 (2013)
21. "Lévy Processes with Two-sided Reflection" [with L.N. Andersen, S. Asmussen, and M. Pihlsgard]. Levy Matters V, Lecture Notes in Mathematics, Volume 2149, Springer, 67-182 (2015)
22. "Central Limit Theorems and Large Deviations for Additive Functionals of Reflecting Diffusion Processes" [with R. Wang]. Fields Communications Series: Asymptotic Laws and Methods in Stochastics, 329-345 (2015)
23. "Rates of Convergence and CLTs for Subcanonical Debiased MLMC" [with Z. Zheng and J. Blanchet] Monte Carlo and Quasi-Monte Carlo Methods 2016, 465-479 (2016)
24. "A CLT for Infinitely Stratified Estimators, with Applications to Debiased MLMC" [with Z. Zheng] ESAIM: Proceedings and Surveys, Vol. 59, p. 104-114 (2017)
25. "Optimal δ-Correct Best-Arm Selection for Heavy-Tailed Distributions" [with S. Agrawal and S. Juneja] Proceedings of Machine Learning Research 117, 1–50 (2020)
26. "Finite-Sample Regret Bound for Distributionally Robust Offline Tabular Reinforcement Learning" [with Z. Zhou, Z. Zhou, Q. Bai, L. Qiu, and J. Blanchet] Proceedings of Machine Learning Research, 130, 1331-1339 (2021)
27. "A Central Limit Theorem For Empirical Quantiles in the Markov Chain Setting" [with S.G. Henderson]. Advances in Modeling and Simulation: Festschrift in Honor of Pierre L'Ecuyer [Z. Botev, A. Keller, C. Lemieux, B. Tuffin, eds.] Springer, 111-130 (2022)

Books

- Proceedings of NSF Workshop on Resource Planning Under Uncertainty [co-edited with G.B. Dantzig] (1990).
- Stochastic Simulation: Algorithms and Analysis [with S. Asmussen] Springer (2007).

Articles in Refereed Journals (published and submitted)

1. "On the Markov Property of the GI/G/∞ Gaussian Limit". Advances in Applied Probability, Vol.14, 191-194 (1982).
2. "On Confidence Intervals for Cyclic Regenerative Processes". Operations Research Letters, Vol. 2, 66-71 (1982).
3. "Some Asymptotic Formulas for Markov Chain with Applications to Simulation". Journal of Statistical Computation and Simulation, Vol. 19, 97-112 (1984).
4. "On the Range of a Regenerative Sequence". Stochastic Processes and Their Applications, Vol. 20, 105-113 (1985).
5. "Regenerative Structure of Markov Chains Simulated via Common Random Numbers". Operations Research Letters, Vol. 4, 49-53 (1985).
6. "Discrete-Time Conversion for Simulating Semi-Markov Processes" [with B. L. Fox]. Operations Research Letters, Vol. 5, 191-196 (1986).
7. "A Central-Limit-Version of L = λW" [with W. Whitt]. Queueing Systems: Theory and Applications, Vol. 2, 191-215 (1986).
8. "Estimation of Steady-State Central Moments by the Regenerative Method of Simulation" [with D. L. Iglehart]. Operations Research Letters, Vol. 5, 271-276 (1986).
9. "Sufficient Conditions for Functional Limit Theorem Versions of L = λW " [with W. Whitt]. Queueing Systems, Vol. 1, 279-287 (1986).
10. "Upper Bounds for Poisson Tail Probabilities". Operations Research Letters, Vol. 6, 9-14 (1987).
11. "Estimating Time Averages via Randomly-Spaced Observations" [with B. L. Fox]. SIAM Journal of Applied Mathematics, Vol. 47, 186-200 (1987).
12. "Limit Theorems for the Method of Replication". Stochastic Models. Vol. 4, 343-350 (1987).
13. "A Joint Central Limit Theorem for the Sample Mean and Regenerative Variance Estimator" [with D.L. Igelhart]. Annals of Operations Research, Vol. 8, 41-55 (1987).
14. "Ordinary CLT and WLLN Versions of L = λW" [with W. Whitt]. Mathematics of Operations Research, Vol. 13, 674-692 (1988).
15. "An LIL Version of L = λW" [with W. Whitt]. Mathematics of Operations Research, Vol. 13, 693-710 (1988).
16. "Computing Poisson Probabilities" [with B. L. Fox]. Communications of the ACM 31, 440- 445 (1988).
17. "Operations Research: The Next Decade". Operations Research, Vol. 36, 619-637 (1988).
18. "Simulation Methods for Queues: An Overview" [with D. L. Iglehart]. Queueing Systems: Theory and Applications, Vol. 3, 221-256 (1988).
19. "Conditions under which a Markov Chain Converges in Finite Time" [with D. L. Iglehart]. Probability in the Engineering and Informational Sciences, Vol. 2, 377-382 (1988).
20. "A New Class of Strongly Consistent Estimators for Steady-State Simulations" [with D. L. Iglehart]. Stochastic Processes and their Applications, Vol. 28, 71-80 (1988).
21. "On the Valuation of Payoffs from a Geometric Random Walk of Oil Prices" [with A. S. Manne]. Pacific and Asian Journal of Energy, Vol. 2 (1), 47-48 (1988).
22. "Indirect Estimation via L = λW" [W. Whitt]. Operations Research, Vol. 37, 82-103 (1989).
23. "Extensions of the Queueing Relations L = λW and H = λG" [with W. Whitt]. Operations Research, Vol. 37, 634-644 (1989).
24. "The Optimal Linear Combination of Control Variates in the Presence of Bias" [with D. L. Iglehart]. Naval Research Logistics, Vol. 36, 683-692 (1989).
25. "Estimating Discounted Costs" [with B. L. Fox]. Management Science, Vol. 35, 1297-1325 (1989).

26. "Importance Sampling for Stochastic Simulation" [with D. L. Iglehart]. Management Science Vol. 35, 1367-1392 (1989).
27. "Replication Schemes for Limiting Expectations" [with B. L. Fox]. Probability in the Engineering and Informational Sciences, Vol. 3, 299-318 (1989).
28. "Parallel Processors for Planning Under Uncertainty" [with G. B. Dantzig]. Annals of Operations Research, Vol. 22, 1-21 (1990).
29. "Simulation Output Analysis Using Standardized Time Series" [with D. L. Iglehart]. Mathematics of Operations Research, Vol. 15, 1-16 (1990).
30. "Discrete-time Conversion for Simulating Finite-Horizon Markov Processes" [with B. L. Fox]. SIAM J. Appl. Math. Vol. 50, 1457-1473 (1990).
31. "Bias Properties of Budget Constrained Monte Carlo Simulations" [with P. Heidelberger]. Operations Research, Vol. 38, 801-814 (1990).
32. "Likelihood Ratio Gradient Estimation for Stochastic Systems". Communications of the ACM, Vol. 33, 75-84 (1990).
33. "Queues with Negative Arrivals" [with E. Gelenbe, K. Sigman]. Journal of Applied Probability, Vol. 28, 245-250 (1991).
34. "A New View of the Heavy-Traffic Limit Theorem for Many-Server Queues" [with W. Whitt]. Advances in Applied Probability, Vol. 23, 188-209 (1991).
35. "Analysis of Initial Transient Deletion for Replicated Steady-State Simulations" [P. Heidelberger]. Operations Research Letters, Vol. 10, 437-443 (1991).
36. "Estimating the Asymptotic Variance with Batch Means" [with W. Whitt]. Operations Research Letters, Vol. 10, 431-435 (1991).
37. "Analysis of Parallel, Replicated Simulations Under a Completion Time Constraint" [with P. Heidelberger]. ACM Transactions on Modeling and Simulation, Vol. 1, 3-23 (1991).
38. "Departures from Many Queues in Series" [with W. Whitt]. Annals of Applied Probability, Vol.1, 546-572 (1991).
39. "A Unified Framework for Simulating Markovian Models of Highly Dependable Systems" [with A. Goyal, P. Shahabuddin, P. Heidelberger, V.F. Nicola]. IEEE Transactions on Computers, Vol. 41, 36-51, (1992).
40. "Uniform Limit Theorems for Synchronous Processes with Applications to Queues" [with K. Sigman]. Stochastic Processes and their Applications, Vol. 40, 29-43 (1992).
41. "Analysis of Initial Transient Deletion for Parallel Steady-State Simulations" [with P. Heidelberger]. SIAM J. Scientific Stat. Computing, Vol. 13, 904-922 (1992).
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