

# Paul Dupuis

## List of Publications by Year in descending order

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65  
papers

3,010  
citations

172386

29  
h-index

168321

53  
g-index

88  
all docs

88  
docs citations

88  
times ranked

910  
citing authors

#	ARTICLE	IF	CITATIONS
1	Dynamical systems and variational inequalities. <i>Annals of Operations Research</i> , 1993, 44, 7-42.	2.6	335
2	On lipschitz continuity of the solution mapping to the skorokhod problem, with applications. <i>Stochastic and Stochastics Reports</i> , 1991, 35, 31-62.	0.6	181
3	A variational representation for certain functionals of Brownian motion. <i>Annals of Probability</i> , 1998, 26, 1641.	0.8	151
4	Lyapunov Functions for Semimartingale Reflecting Brownian Motions. <i>Annals of Probability</i> , 1994, 22, 680.	0.8	126
5	SDEs with Oblique Reflection on Nonsmooth Domains. <i>Annals of Probability</i> , 1993, 21, 554.	0.8	117
6	Importance Sampling, Large Deviations, and Differential Games. <i>Stochastic and Stochastics Reports</i> , 2004, 76, 481-508.	0.6	114
7	Markov Chain Approximations for Deterministic Control Problems with Affine Dynamics and Quadratic Cost in the Control. <i>SIAM Journal on Numerical Analysis</i> , 1999, 36, 667-695.	1.1	101
8	Variational representations for continuous time processes. <i>Annales De L'institut Henri Poincare (B) Probability and Statistics</i> , 2011, 47, .	0.7	80
9	Subsolutions of an Isaacs Equation and Efficient Schemes for Importance Sampling. <i>Mathematics of Operations Research</i> , 2007, 32, 723-757.	0.8	77
10	Dynamic importance sampling for queueing networks. <i>Annals of Applied Probability</i> , 2007, 17, .	0.6	76
11	Large deviations for stochastic partial differential equations driven by a Poisson random measure. <i>Stochastic Processes and Their Applications</i> , 2013, 123, 523-560.	0.4	73
12	Convex duality and the Skorokhod Problem. I. <i>Probability Theory and Related Fields</i> , 1999, 115, 153-195.	0.9	72
13	Splitting for rare event simulation: A large deviation approach to design and analysis. <i>Stochastic Processes and Their Applications</i> , 2009, 119, 562-587.	0.4	72
14	Robust Properties of Risk-Sensitive Control. <i>Mathematics of Control, Signals, and Systems</i> , 2000, 13, 318-332.	1.4	57
15	Stochastic Approximation and Large Deviations: Upper Bounds and w.p.1 Convergence. <i>SIAM Journal on Control and Optimization</i> , 1989, 27, 1108-1135.	1.1	55
16	An Optimal Control Formulation and Related Numerical Methods for a Problem in Shape Reconstruction. <i>Annals of Applied Probability</i> , 1994, 4, .	0.6	55
17	Importance Sampling for Multiscale Diffusions. <i>Multiscale Modeling and Simulation</i> , 2012, 10, 1-27.	0.6	47
18	Convex duality and the Skorokhod Problem. II. <i>Probability Theory and Related Fields</i> , 1999, 115, 197-236.	0.9	43

#	ARTICLE	IF	CITATIONS
19	Dynamic importance sampling for uniformly recurrent Markov chains. Annals of Applied Probability, 2005, 15, .	0.6	43
20	Moderate deviation principles for stochastic differential equations with jumps. Annals of Probability, 2016, 44, .	0.8	41
21	On Positive Recurrence of Constrained Diffusion Processes. Annals of Probability, 2001, 29, 979.	0.8	39
22	Large deviations analysis of reflected diffusions and constrained stochastic approximation algorithms in convex sets. Stochastics, 1987, 21, 63-96.	0.6	37
23	Importance sampling for Jackson networks. Queueing Systems, 2009, 62, 113-157.	0.6	36
24	Large deviations for multiscale diffusion via weak convergence methods. Stochastic Processes and Their Applications, 2012, 122, 1947-1987.	0.4	36
25	Large deviations and queueing networks: Methods for rate function identification. Stochastic Processes and Their Applications, 1999, 84, 255-296.	0.4	35
26	Robust Bounds on Risk-Sensitive Functionals via Rényi Divergence. SIAM-ASA Journal on Uncertainty Quantification, 2015, 3, 18-33.	1.1	35
27	Simple Necessary and Sufficient Conditions for the Stability of Constrained Processes. SIAM Journal on Applied Mathematics, 1999, 59, 1686-1700.	0.8	34
28	A Skorokhod Problem formulation and large deviation analysis of a processor sharing model. Queueing Systems, 1998, 28, 109-124.	0.6	31
29	The Large Deviation Principle for a General Class of Queueing Systems I. Transactions of the American Mathematical Society, 1995, 347, 2689.	0.5	29
30	A Multiclass Feedback Queueing Network with a Regular Skorokhod Problem. , 2000, 36, 327-349.		27
31	A time-reversed representation for the tail probabilities of stationary reflected Brownian motion. Stochastic Processes and Their Applications, 2002, 98, 253-287.	0.4	25
32	Escaping from an attractor: Importance sampling and rest points I. Annals of Applied Probability, 2015, 25, .	0.6	22
33	Rates of Convergence for Approximation Schemes in Optimal Control. SIAM Journal on Control and Optimization, 1998, 36, 719-741.	1.1	17
34	Large deviations for small noise diffusions with discontinuous statistics. Probability Theory and Related Fields, 2000, 116, 125-149.	0.9	17
35	An Escape-Time Criterion for Queueing Networks: Asymptotic Risk-Sensitive Control via Differential Games. Mathematics of Operations Research, 2003, 28, 801-835.	0.8	17
36	Large deviations and importance sampling for a tandem network with slow-down. Queueing Systems, 2007, 57, 71-83.	0.6	16

#	ARTICLE	IF	CITATIONS
37	The design and analysis of a generalized RESTART/DPR algorithm for rare event simulation. <i>Annals of Operations Research</i> , 2011, 189, 63-102.	2.6	16
38	Large deviation properties of data streams that share a buffer. <i>Annals of Applied Probability</i> , 1998, 8, 1070.	0.6	15
39	A differential game with constrained dynamics and viscosity solutions of a related HJB equation. <i>Nonlinear Analysis: Theory, Methods &amp; Applications</i> , 2002, 51, 1105-1130.	0.6	14
40	Convergence of the Optimal Feedback Policies in a Numerical Method for a Class of Deterministic Optimal Control Problems. <i>SIAM Journal on Control and Optimization</i> , 2001, 40, 393-420.	1.1	13
41	Uniform large deviation principles for Banach space valued stochastic evolution equations. <i>Transactions of the American Mathematical Society</i> , 2019, 372, 8363-8421.	0.5	13
42	On performance measures for infinite swapping Monte Carlo methods. <i>Journal of Chemical Physics</i> , 2015, 142, 024111.	1.2	12
43	Risk-Sensitive and Robust Escape Control for Degenerate Diffusion Processes. <i>Mathematics of Control, Signals, and Systems</i> , 2001, 14, 62-85.	1.4	11
44	Second Order Numerical Methods for First Order Hamilton–Jacobi Equations. <i>SIAM Journal on Numerical Analysis</i> , 2002, 40, 1136-1183.	1.1	10
45	Importance Sampling for Weighted-Serve-the-Longest-Queue. <i>Mathematics of Operations Research</i> , 2009, 34, 642-660.	0.8	10
46	Sensitivity analysis for rare events based on Rényi divergence. <i>Annals of Applied Probability</i> , 2020, 30, .	0.6	10
47	Moderate deviations-based importance sampling for stochastic recursive equations. <i>Advances in Applied Probability</i> , 2017, 49, 981-1010.	0.4	7
48	Large-Deviation Approximations for General Occupancy Models. <i>Combinatorics Probability and Computing</i> , 2008, 17, 437-470.	0.8	6
49	Rare event simulation for rough energy landscapes. , 2011, , .		6
50	The Large Deviation Principle for Interacting Dynamical Systems on Random Graphs. <i>Communications in Mathematical Physics</i> , 2022, 390, 545-575.	1.0	6
51	Moderate Deviations for Recursive Stochastic Algorithms. <i>Stochastic Systems</i> , 2015, 5, 87-119.	0.8	5
52	Large deviations for the empirical measure of a diffusion via weak convergence methods. <i>Stochastic Processes and Their Applications</i> , 2018, 128, 2581-2604.	0.4	4
53	Minimizing escape probabilities: A large deviations approach. , 1987, , .		3
54	Explicit Solution for a Network Control Problem in the Large Deviation Regime. <i>Queueing Systems</i> , 2004, 46, 159-176.	0.6	3

#	ARTICLE	IF	CITATIONS
55	Robust bounds and optimization at the large deviations scale for queueing models via Rnyi divergence. Annals of Applied Probability, 2021, 31, .	0.6	3
56	Analysis of an interacting particle method for rare event estimation. Queueing Systems, 2013, 73, 345-406.	0.6	1
57	Rare event simulation in the neighborhood of a rest point. , 2014, , .		1
58	Exit time risk-sensitive control for systems of cooperative agents. Mathematics of Control, Signals, and Systems, 2019, 31, 279-332.	1.4	1
59	Infinite Swapping using IID Samples. ACM Transactions on Modeling and Computer Simulation, 2019, 29, 1-26.	0.6	1
60	Large Deviation Properties of the Empirical Measure of a Metastable Small Noise Diffusion. Journal of Theoretical Probability, 2022, 35, 1049-1136.	0.4	1
61	Analysis and Optimization of Certain Parallel Monte Carlo Methods in the Low Temperature Limit. Multiscale Modeling and Simulation, 2022, 20, 220-249.	0.6	1
62	On proving W.P.I. convergence for stochastic approximation algorithm via large deviations. , 1987, , .		0
63	Large Deviations for the Single-Server Queue and the Reneging Paradox. Mathematics of Operations Research, 2022, 47, 232-258.	0.8	0
64	Rare Event Simulation. , 2013, , 1264-1279.		0
65	Rare event asymptotics for exploration processes for random graphs. Annals of Applied Probability, 2022, 32, .	0.6	0