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	Large Deviation Properties of the Empirical Measure of a Metastable Small Noise Diffusion. Journal of Theoretical Probability, 2022, 35, 1049-1136.	0.4	1
2	Large Deviations for the Single-Server Queue and the Reneging Paradox. Mathematics of Operations Research, 2022, 47, 232-258.	0.8	0
3	The Large Deviation Principle for Interacting Dynamical Systems on Random Graphs. Communications in Mathematical Physics, 2022, 390, 545-575.	1.0	6
4	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
5	Rare event asymptotics for exploration processes for random graphs. Annals of Applied Probability, 2022, 32, .	0.6	0
6	Robust bounds and optimization at the large deviations scale for queueing models via RÃ©nyi divergence. Annals of Applied Probability, 2021, 31, .	0.6	3
7	Sensitivity analysis for rare events based on RÃ©nyi divergence. Annals of Applied Probability, 2020, 30, .	0.6	10
8	Exit time risk-sensitive control for systems of cooperative agents. Mathematics of Control, Signals, and Systems, 2019, 31, 279-332.	1.4	1
9	Infinite Swapping using IID Samples. ACM Transactions on Modeling and Computer Simulation, 2019, 29, 1-26.	0.6	1
10	Uniform large deviation principles for Banach space valued stochastic evolution equations. Transactions of the American Mathematical Society, 2019, 372, 8363-8421.	0.5	13
11	Large deviations for the empirical measure of a diffusion via weak convergence methods. Stochastic Processes and Their Applications, 2018, 128, 2581-2604.	0.4	4
12	Moderate deviations-based importance sampling for stochastic recursive equations. Advances in Applied Probability, 2017, 49, 981-1010.	0.4	7
13	Moderate deviation principles for stochastic differential equations with jumps. Annals of Probability, 2016, 44, .	0.8	41
14	Escaping from an attractor: Importance sampling and rest points I. Annals of Applied Probability, 2015, 25, .	0.6	22
15	Moderate Deviations for Recursive Stochastic Algorithms. Stochastic Systems, 2015, 5, 87-119.	0.8	5
16	Robust Bounds on Risk-Sensitive Functionals via RÃ©nyi Divergence. SIAM-ASA Journal on Uncertainty Quantification, 2015, 3, 18-33.	1.1	35
17	On performance measures for infinite swapping Monte Carlo methods. Journal of Chemical Physics, 2015, 142, 024111.	1.2	12
18	Rare event simulation in the neighborhood of a rest point. , 2014, , .		1

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19	Analysis of an interacting particle method for rare event estimation. Queueing Systems, 2013, 73, 345-406.	0.6	1
20	Large deviations for stochastic partial differential equations driven by a Poisson random measure. Stochastic Processes and Their Applications, 2013, 123, 523-560.	0.4	73
21	Rare Event Simulation. , 2013, , 1264-1279.		0
22	Importance Sampling for Multiscale Diffusions. Multiscale Modeling and Simulation, 2012, 10, 1-27.	0.6	47
23	Large deviations for multiscale diffusion via weak convergence methods. Stochastic Processes and Their Applications, 2012, 122, 1947-1987.	0.4	36
24	Rare event simulation for rough energy landscapes. , 2011, , .		6
25	Variational representations for continuous time processes. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2011, 47, .	0.7	80
26	The design and analysis of a generalized RESTART/DPR algorithm for rare event simulation. Annals of Operations Research, 2011, 189, 63-102.	2.6	16
27	Importance sampling for Jackson networks. Queueing Systems, 2009, 62, 113-157.	0.6	36
28	Splitting for rare event simulation: A large deviation approach to design and analysis. Stochastic Processes and Their Applications, 2009, 119, 562-587.	0.4	72
29	Importance Sampling for Weighted-Serve-the-Longest-Queue. Mathematics of Operations Research, 2009, 34, 642-660.	0.8	10
30	Large-Deviation Approximations for General Occupancy Models. Combinatorics Probability and Computing, 2008, 17, 437-470.	0.8	6
31	Subsolutions of an Isaacs Equation and Efficient Schemes for Importance Sampling. Mathematics of Operations Research, 2007, 32, 723-757.	0.8	77
32	Dynamic importance sampling for queueing networks. Annals of Applied Probability, 2007, 17, .	0.6	76
33	Large deviations and importance sampling for a tandem network with slow-down. Queueing Systems, 2007, 57, 71-83.	0.6	16
34	Dynamic importance sampling for uniformly recurrent Markov chains. Annals of Applied Probability, 2005, 15, .	0.6	43
35	Explicit Solution for a Network Control Problem in the Large Deviation Regime. Queueing Systems, 2004, 46, 159-176.	0.6	3
36	Importance Sampling, Large Deviations, and Differential Games. Stochastic and Stochastics Reports, 2004, 76, 481-508.	0.6	114

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37	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
38	Second Order Numerical Methods for First Order Hamilton--Jacobi Equations. SIAM Journal on Numerical Analysis, 2002, 40, 1136-1183.	1.1	10
39	A differential game with constrained dynamics and viscosity solutions of a related HJB equation. Nonlinear Analysis: Theory, Methods & Applications, 2002, 51, 1105-1130.	0.6	14
40	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
41	Convergence of the Optimal Feedback Policies in a Numerical Method for a Class of Deterministic Optimal Control Problems. SIAM Journal on Control and Optimization, 2001, 40, 393-420.	1.1	13
42	On Positive Recurrence of Constrained Diffusion Processes. Annals of Probability, 2001, 29, 979.	0.8	39
43	Risk-Sensitive and Robust Escape Control for Degenerate Diffusion Processes. Mathematics of Control, Signals, and Systems, 2001, 14, 62-85.	1.4	11
44	A Multiclass Feedback Queueing Network with a Regular Skorokhod Problem. , 2000, 36, 327-349.		27
45	Large deviations for small noise diffusions with discontinuous statistics. Probability Theory and Related Fields, 2000, 116, 125-149.	0.9	17
46	Robust Properties of Risk-Sensitive Control. Mathematics of Control, Signals, and Systems, 2000, 13, 318-332.	1.4	57
47	Simple Necessary and Sufficient Conditions for the Stability of Constrained Processes. SIAM Journal on Applied Mathematics, 1999, 59, 1686-1700.	0.8	34
48	Large deviations and queueing networks: Methods for rate function identification. Stochastic Processes and Their Applications, 1999, 84, 255-296.	0.4	35
49	Convex duality and the Skorokhod Problem. I. Probability Theory and Related Fields, 1999, 115, 153-195.	0.9	72
50	Convex duality and the Skorokhod Problem. II. Probability Theory and Related Fields, 1999, 115, 197-236.	0.9	43
51	Markov Chain Approximations for Deterministic Control Problems with Affine Dynamics and Quadratic Cost in the Control. SIAM Journal on Numerical Analysis, 1999, 36, 667-695.	1.1	101
52	A Skorokhod Problem formulation and large deviation analysis of a processor sharing model. Queueing Systems, 1998, 28, 109-124.	0.6	31
53	Rates of Convergence for Approximation Schemes in Optimal Control. SIAM Journal on Control and Optimization, 1998, 36, 719-741.	1.1	17
54	A variational representation for certain functionals of Brownian motion. Annals of Probability, 1998, 26, 1641.	0.8	151

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55	Large deviation properties of data streams that share a buffer. Annals of Applied Probability, 1998, 8, 1070.	0.6	15
56	The Large Deviation Principle for a General Class of Queueing Systems I. Transactions of the American Mathematical Society, 1995, 347, 2689.	0.5	29
57	Lyapunov Functions for Semimartingale Reflecting Brownian Motions. Annals of Probability, 1994, 22, 680.	0.8	126
58	An Optimal Control Formulation and Related Numerical Methods for a Problem in Shape Reconstruction. Annals of Applied Probability, 1994, 4, .	0.6	55
59	Dynamical systems and variational inequalities. Annals of Operations Research, 1993, 44, 7-42.	2.6	335
60	SDEs with Oblique Reflection on Nonsmooth Domains. Annals of Probability, 1993, 21, 554.	0.8	117
61	On lipschitz continuity of the solution mapping to the skorokhod problem, with applications. Stochastic and Stochastics Reports, 1991, 35, 31-62.	0.6	181
62	Stochastic Approximation and Large Deviations: Upper Bounds and w.p.1 Convergence. SIAM Journal on Control and Optimization, 1989, 27, 1108-1135.	1.1	55
63	On proving W.P.I. convergence for stochastic approximation algorithm via large deviations. , 1987, , .		0
64	Minimizing escape probabilities: A large deviations approach. , 1987, , .		3
65	Large deviations analysis of reflected diffusions and constrained stochastic approximation algorithms in convex sets^{â€}. Stochastics, 1987, 21, 63-96.	0.6	37