

List of Publications by Year in descending order

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#	Article	IF	CITATIONS
1	Simultaneously Learning and Optimizing Using Controlled Variance Pricing. Management Science, 2014, 60, 770-783.	4.1	170
2	Tail asymptotics for exponential functionals of Lévy processes. Stochastic Processes and Their Applications, 2006, 116, 156-177.	0.9	99
3	On the relationship between travel time and travel distance of commuters. Annals of Regional Science, 1999, 33, 269-287.	2.1	80
4	Dynamic Pricing and Learning with Finite Inventories. Operations Research, 2015, 63, 965-978.	1.9	72
5	AIMD algorithms and exponential functionals. Annals of Applied Probability, 2004, 14, 90.	1.3	63
6	Tails in scheduling. Performance Evaluation Review, 2007, 34, 13-20.	0.6	57
7	Is Tail-Optimal Scheduling Possible?. Operations Research, 2012, 60, 1249-1257.	1.9	48
8	Refining Square-Root Safety Staffing by Expanding Erlang C. Operations Research, 2011, 59, 1512-1522.	1.9	47
9	Economies-of-Scale in Many-Server Queueing Systems: Tutorial and Partial Review of the QED Halfin–Whitt Heavy-Traffic Regime. SIAM Review, 2019, 61, 403-440.	9.5	47
10	On the inapproximability of M/G/K: whyÂtwoÂmoments of job size distribution areÂnotÂenough. Queueing Systems, 2010, 64, 5-48.	0.9	45
11	Steady state approximations of limited processor sharing queues in heavy traffic. Queueing Systems, 2008, 60, 227-246.	0.9	42
12	Fluid Limits for Processor-Sharing Queues with Impatience. Mathematics of Operations Research, 2008, 33, 375-402.	1.3	41
13	Sojourn time asymptotics in processor-sharing queues. Queueing Systems, 2006, 53, 31-51.	0.9	36
14	Emergent Failures and Cascades in Power Grids: A Statistical Physics Perspective. Physical Review Letters, 2018, 120, 258301.	7.8	36
15	A large-deviations analysis of the GI/GI/1 SRPT queue. Queueing Systems, 2006, 54, 85-97.	0.9	35
16	On a Theorem of Breiman and a Class of Random Difference Equations. Journal of Applied Probability, 2007, 44, 1031-1046.	0.7	35
17	Large deviations of sojourn times in processor sharing queues. Queueing Systems, 2006, 52, 237-250.	0.9	34
18	Tail asymptotics for processor-sharing queues. Advances in Applied Probability, 2004, 36, 525-543.	0.7	32

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19	Queueing models for a single machine subject to multiple types of interruptions. IIE Transactions, 2011, 43, 753-759.	2.1	30
20	Preventing Large Sojourn Times Using SMART Scheduling. Operations Research, 2008, 56, 88-101.	1.9	29
21	Tail-robust scheduling via limited processor sharing. Performance Evaluation, 2010, 67, 978-995.	1.2	29
22	Exact asymptotics for fluid queues fed by multiple heavy-tailed on–off flows. Annals of Applied Probability, 2004, 14, 903.	1.3	26
23	Law of Large Number Limits of Limited Processor-Sharing Queues. Mathematics of Operations Research, 2009, 34, 937-970.	1.3	24
24	Staffing Call Centers with Impatient Customers: Refinements to Many-Server Asymptotics. Operations Research, 2012, 60, 461-474.	1.9	23
25	Subexponential asymptotics of hybrid fluid and ruin models. Annals of Applied Probability, 2005, 15, 500.	1.3	20
26	Provisioning of Large-Scale Systems: The Interplay Between Network Effects and Strategic Behavior in the User Base. Management Science, 2016, 62, 1830-1841.	4.1	20
27	Electric vehicle charging. Performance Evaluation Review, 2017, 45, 33-35.	0.6	19
28	Reduced Load Equivalence under Subexponentiality. Queueing Systems, 2004, 46, 97-112.	0.9	18
29	Bandwidth-sharing networks in overload. Performance Evaluation, 2007, 64, 978-993.	1.2	18
30	The supremum of a Gaussian process over a random interval. Statistics and Probability Letters, 2004, 68, 221-234.	0.7	17
31	SOJOURN TIME TAILS IN THE M/D/1 PROCESSOR SHARING QUEUE. Probability in the Engineering and Informational Sciences, 2006, 20, 429-446.	0.8	17
32	Heavy traffic limit for a tandem queue with identical service times. Queueing Systems, 2018, 89, 213-241.	0.9	17
33	ON AN EQUIVALENCE BETWEEN LOSS RATES AND CYCLE MAXIMA IN QUEUES AND DAMS. Probability in the Engineering and Informational Sciences, 2005, 19, 241-255.	0.8	16
34	Heavy-traffic analysis of mean response time under Shortest Remaining Processing Time. Performance Evaluation, 2011, 68, 955-966.	1.2	15
35	A Stochastic Resource-Sharing Network for Electric Vehicle Charging. IEEE Transactions on Control of Network Systems, 2019, 6, 1050-1061.	3.7	13
36	Fluid Queues with Heavy-Tailed M/G/â^ź Input. Mathematics of Operations Research, 2005, 30, 852-879.	1.3	12

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37	Efficient Rare-Event Simulation for Multiple Jump Events in Regularly Varying Random Walks and Compound Poisson Processes. Mathematics of Operations Research, 2019, 44, 919-942.	1.3	12
38	An extension of the square root law of TCP. Annals of Operations Research, 2009, 170, 217-232.	4.1	10
39	Asymptotic expansions of defective renewal equations with applications to perturbed risk models and processor sharing queues. Mathematical Methods of Operations Research, 2010, 72, 311-326.	1.0	10
40	Corrected phase-type approximations of heavy-tailed risk models using perturbation analysis. Insurance: Mathematics and Economics, 2013, 53, 366-378.	1.2	10
41	Bounds and limit theorems for a layered queueing model in electric vehicle charging. Queueing Systems, 2019, 93, 83-137.	0.9	9
42	Sample path large deviations for Lévy processes and random walks with regularly varying increments. Annals of Probability, 2019, 47, .	1.8	9
43	Time-Dependent Behaviour of an Alternating Service Queue. Stochastic Models, 2007, 23, 235-263.	0.5	8
44	Fluid models for many-server Markovian queues in a changing environment. Operations Research Letters, 2012, 40, 573-577.	0.7	8
45	Random Fluid Limit of an Overloaded Polling Model. Advances in Applied Probability, 2014, 46, 76-101.	0.7	8
46	Fluid Limits for Bandwidth-Sharing Networks with Rate Constraints. Mathematics of Operations Research, 2014, 39, 746-774.	1.3	8
47	Achievable Performance of Blind Policies in Heavy Traffic. Mathematics of Operations Research, 2018, 43, 949-964.	1.3	8
48	The impact of reneging in processor sharing queues. Performance Evaluation Review, 2006, 34, 87-96.	0.6	8
49	Convergence of the all-time supremum of a Lévy process in the heavy-traffic regime. Queueing Systems, 2011, 67, 295-304.	0.9	7
50	Fluid Limits for Bandwidth-Sharing Networks in Overload. Mathematics of Operations Research, 2014, 39, 533-560.	1.3	7
51	A call for exploratory data analysis in revenue management forecasting: a case study of a small and independent hotel in The Netherlands. International Journal of Revenue Management, 2017, 10, 28.	0.3	7
52	Robust heavy-traffic approximations for service systems facing overdispersed demand. Queueing Systems, 2018, 90, 257-289.	0.9	7
53	The average response time in a heavy-traffic srpt queue. Performance Evaluation Review, 2010, 38, 12-14.	0.6	7
54	A TANDEM FLUID QUEUE WITH GRADUAL INPUT. Probability in the Engineering and Informational Sciences, 2002, 16, 29-45.	0.8	6

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55	Reduced-load equivalence for Gaussian processes. Operations Research Letters, 2005, 33, 502-510.	0.7	6
56	Some Time-Dependent Properties of Symmetric M/G/1 Queues. Journal of Applied Probability, 2005, 42, 223-234.	0.7	6
57	Compatibility of Queueing Theory, Manufacturing Systems and SEMI Standards. , 2007, , .		6
58	Bandwidth-sharing in overloaded networks. , 2008, , .		6
59	Efficient rare-event simulation for perpetuities. Stochastic Processes and Their Applications, 2012, 122, 3361-3392.	0.9	6
60	Heavy-traffic asymptotics for networks of parallel queues with Markov-modulated service speeds. Queueing Systems, 2015, 79, 293-319.	0.9	6
61	Fluid flow models in performance analysis. Computer Communications, 2018, 131, 22-25.	5.1	6
62	Heavy-traffic asymptotics for the single-server queue with random order of service. Operations Research Letters, 2005, 33, 511-518.	0.7	5
63	On Perturbed Random Walks. Journal of Applied Probability, 2010, 47, 1203-1204.	0.7	5
64	Steady-State Analysis for Multiserver Queues Under Size Interval Task Assignment in the Quality-Driven Regime. Mathematics of Operations Research, 2013, 38, 504-525.	1.3	5
65	Limit Theorems for Markovian Bandwidth-Sharing Networks with Rate Constraints. Operations Research, 2014, 62, 1453-1466.	1.9	5
66	A computational method for optimizing storage placement to maximize power network reliability. , 2016, , .		5
67	Temperature Overloads in Power Grids Under Uncertainty: A Large Deviations Approach. IEEE Transactions on Control of Network Systems, 2019, 6, 1161-1173.	3.7	5
68	Uniform asymptotics for compound Poisson processes with regularly varying jumps and vanishing drift. Stochastic Processes and Their Applications, 2019, 129, 572-603.	0.9	5
69	The effect of higher moments of job size distribution on the performance of an <i>M/G/s</i> queueing system. Performance Evaluation Review, 2007, 35, 12-14.	0.6	5
70	A reduced-peak equivalence for queues with a mixture of light-tailed and heavy-tailed input flows. Advances in Applied Probability, 2003, 35, 793-805.	0.7	4
71	Importance sampling of compounding processes. , 2007, , .		4
72	Tail behavior of conditional sojourn times in Processor-Sharing queues. Queueing Systems, 2007, 55, 107-121.	0.9	4

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73	Sojourn time asymptotics in Processor Sharing queues with varying service rate. Queueing Systems, 2007, 56, 169-181.	0.9	4
74	Queueing models for single machine manufacturing systems with interruptions. , 2008, , .		4
75	Time-dependent properties of symmetric queues. Queueing Systems, 2011, 67, 33-45.	0.9	4
76	Exploiting network effects in the provisioning of large scale systems. Performance Evaluation Review, 2011, 39, 26-28.	0.6	4
77	A piecewise linear stochastic differential equation driven by a Lévy process. Journal of Applied Probability, 2011, 48, 109-119.	0.7	4
78	Line failure probability bounds for power grids. , 2017, , .		4
79	Queue length asymptotics for the multiple-server queue with heavy-tailed Weibull service times. Queueing Systems, 2019, 93, 195-226.	0.9	4
80	Sample path large deviations for Lévy processes and random walks with Weibull increments. Annals of Applied Probability, 2020, 30, .	1.3	4
81	Bandwidth sharing with heterogeneous flow sizes. Annales Des Telecommunications/Annals of Telecommunications, 2004, 59, 1300-1314.	2.5	3
82	Large deviations perspective on ordinal optimization of heavy-tailed systems. , 2008, , .		3
83	Parallel queueing networks with Markov-modulated service speeds in heavy traffic. Performance Evaluation Review, 2013, 41, 47-49.	0.6	3
84	Minimizing heat loss in DC networks using batteries. , 2016, , .		3
85	Complete resource pooling of a load-balancing policy for a network of battery swapping stations. Queueing Systems, 2021, 99, 65-120.	0.9	3
86	Large Fork-Join Queues with Nearly Deterministic Arrival and Service Times. Mathematics of Operations Research, 2022, 47, 1335-1364.	1.3	3
87	Fixed-point approximations of bandwidth sharing networks with rate constraints. Performance Evaluation Review, 2011, 39, 47-49.	0.6	2
88	Fluid limits for an ALOHA-type model with impatient customers. Queueing Systems, 2012, 72, 69-101.	0.9	2
89	Network iso-elasticity and weighted -fairness. Performance Evaluation, 2013, 70, 995-1000.	1.2	2
90	Random Fluid Limit of an Overloaded Polling Model. Advances in Applied Probability, 2014, 46, 76-101.	0.7	2

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91	The asymptotic hazard rate of sums of discrete random variables. Statistics and Probability Letters, 2017, 125, 171-173.	0.7	2
92	Mitigation of large power spills by an energy storage device in a stand alone energy system. Journal of Energy Storage, 2018, 16, 76-83.	8.1	2
93	Importance sampling of heavy-tailed iterated random functions. Advances in Applied Probability, 2018, 50, 805-832.	0.7	2
94	First-passage time asymptotics over moving boundaries for random walk bridges. Journal of Applied Probability, 2018, 55, 627-651.	0.7	2
95	Finite-time ruin probabilities under large-claim reinsurance treaties for heavy-tailed claim sizes. Journal of Applied Probability, 2020, 57, 513-530.	0.7	2
96	Optimization of Stochastic Lossy Transport Networks and Applications to Power Grids. Stochastic Systems, 2021, 11, 34-59.	1.1	2
97	A new generation of applied probability textbooks. Operations Research Letters, 2005, 33, 544-550.	0.7	1
98	A lower bound for the Erlang C formula in the Halfin–Whitt regime. Queueing Systems, 2011, 68, 361-363.	0.9	1
99	Sojourn time asymptotics in a parking lot network. Mathematical Methods of Operations Research, 2011, 74, 163-190.	1.0	1
100	A Lévy input fluid queue with input and workload regulation. Queueing Systems, 2014, 76, 21-36.	0.9	1
101	Loss rates in the single-server queue with complete rejection. Mathematical Methods of Operations Research, 2015, 81, 299-315.	1.0	1
102	RARE EVENT ANALYSIS AND EFFICIENT SIMULATION FOR A MULTI-DIMENSIONAL RUIN PROBLEM. Probability in the Engineering and Informational Sciences, 2017, 31, 265-283.	0.8	1
103	Transient error approximation in a LÃ \odot vy queue. Queueing Systems, 2017, 85, 269-304.	0.9	1
104	Impact of network splitting on cascading failure blackouts. , 2017, , .		1
105	FLUID LIMIT OF A PS-QUEUE WITH MULTISTAGE SERVICE. Probability in the Engineering and Informational Sciences, 2019, 33, 1-27.	0.8	1
106	Heavy-Traffic Analysis of Sojourn Time Under the Foreground–Background Scheduling Policy. Stochastic Systems, 2020, 10, 1-28.	1.1	1
107	Refining piecewise stationary approximation for a Markov-regulated fluid queue. Performance Evaluation Review, 2014, 42, 15-17.	0.6	1
108	Area Editor's Statement: Stochastic Models. Operations Research, 2009, 57, 1057-1057.	1.9	0

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109	Asymptotics of Hybrid Fluid Queues with Lévy Input. Journal of Applied Probability, 2013, 50, 103-113.	0.7	Ο
110	The Impact of a Network Split on Cascading Failure Processes. Stochastic Systems, 2019, 9, 392-416.	1.1	0
111	Heavy traffic limit for the workload plateau process in a tandem queue with identical service times. Stochastic Processes and Their Applications, 2020, 130, 1435-1460.	0.9	Ο
112	Tail Asymptotics of the Supremum of a Regenerative Process. Journal of Applied Probability, 2007, 44, 349-365.	0.7	0
113	A Fluid Model of an Electric Vehicle Charging Network. Stochastic Systems, 2022, 12, 151-180.	1.1	0
114	Conjectures on symmetric queues in heavy traffic. Queueing Systems, 0, , 1.	0.9	0