

Jose Blanchet

List of Publications by Year in descending order

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66
papers

1,043
citations

686830

13
h-index

525886

27
g-index

67
all docs

67
docs citations

67
times ranked

623
citing authors

#	ARTICLE	IF	CITATIONS
1	A Markov Chain Approximation to Choice Modeling. <i>Operations Research</i> , 2016, 64, 886-905.	1.2	204
2	Quantifying Distributional Model Risk via Optimal Transport. <i>Mathematics of Operations Research</i> , 2019, 44, 565-600.	0.8	126
3	Robust Wasserstein profile inference and applications to machine learning. <i>Journal of Applied Probability</i> , 2019, 56, 830-857.	0.4	88
4	Efficient rare-event simulation for the maximum of heavy-tailed random walks. <i>Annals of Applied Probability</i> , 2008, 18, .	0.6	77
5	Convergence Rate Analysis of a Stochastic Trust-Region Method via Supermartingales. <i>INFORMS Journal on Optimization</i> , 2019, 1, 92-119.	0.9	41
6	Efficient simulation of tail probabilities of sums of $\hat{\rho}$ -correlated lognormals. <i>Annals of Operations Research</i> , 2011, 189, 5-23.	2.6	39
7	State-dependent importance sampling for rare-event simulation: An overview and recent advances. <i>Surveys in Operations Research and Management Science</i> , 2012, 17, 38-59.	3.1	36
8	Distributionally Robust Mean-Variance Portfolio Selection with Wasserstein Distances. <i>Management Science</i> , 2022, 68, 6382-6410.	2.4	27
9	Complete corrected diffusion approximations for the maximum of a random walk. <i>Annals of Applied Probability</i> , 2006, 16, 951.	0.6	25
10	Affine Point Processes: Approximation and Efficient Simulation. <i>Mathematics of Operations Research</i> , 2015, 40, 797-819.	0.8	24
11	Steady-state simulation of reflected Brownian motion and related stochastic networks. <i>Annals of Applied Probability</i> , 2015, 25, .	0.6	22
12	Queueing Theory-Based Perspective of the Kinetics of "Channeled" Enzyme Cascade Reactions. <i>ACS Catalysis</i> , 2018, 8, 10721-10731.	5.5	18
13	Efficient simulation for tail probabilities of Gaussian random fields. , 2008, , .		14
14	Exact simulation for multivariate $It\tilde{\alpha}$ diffusions. <i>Advances in Applied Probability</i> , 2020, 52, 1003-1034.	0.4	14
15	Efficient importance sampling in ruin problems for multidimensional regularly varying random walks. <i>Journal of Applied Probability</i> , 2010, 47, 301-322.	0.4	13
16	Efficient Rare-Event Simulation for Multiple Jump Events in Regularly Varying Random Walks and Compound Poisson Processes. <i>Mathematics of Operations Research</i> , 2019, 44, 919-942.	0.8	12
17	Efficient importance sampling in ruin problems for multidimensional regularly varying random walks. <i>Journal of Applied Probability</i> , 2010, 47, 301-322.	0.4	11
18	Efficient Simulation for the Maximum of Infinite Horizon Discrete-Time Gaussian Processes. <i>Journal of Applied Probability</i> , 2011, 48, 467-489.	0.4	11

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19	Asymptotic expansions of defective renewal equations with applications to perturbed risk models and processor sharing queues. <i>Mathematical Methods of Operations Research</i> , 2010, 72, 311-326.	0.4	10
20	Characterizing optimal sampling of binary contingency tables via the configuration model. <i>Random Structures and Algorithms</i> , 2013, 42, 159-184.	0.6	10
21	Rare event simulation for a generalized Hawkes process. , 2009, , .		9
22	Confidence regions in Wasserstein distributionally robust estimation. <i>Biometrika</i> , 2022, 109, 295-315.	1.3	9
23	Exact Sampling of Stationary and Time-Reversed Queues. <i>ACM Transactions on Modeling and Computer Simulation</i> , 2015, 25, 1-27.	0.6	9
24	Sample path large deviations for Lévy processes and random walks with regularly varying increments. <i>Annals of Probability</i> , 2019, 47, .	0.8	9
25	Efficient simulation and conditional functional limit theorems for ruinous heavy-tailed random walks. <i>Stochastic Processes and Their Applications</i> , 2012, 122, 2994-3031.	0.4	8
26	Rare-Event Simulation for Many-Server Queues. <i>Mathematics of Operations Research</i> , 2014, 39, 1142-1178.	0.8	8
27	Perfect sampling for infinite server and loss systems. <i>Advances in Applied Probability</i> , 2015, 47, 761-786.	0.4	8
28	On distributionally robust extreme value analysis. <i>Extremes</i> , 2020, 23, 317-347.	0.5	8
29	Efficient tail estimation for sums of correlated lognormals. , 2008, , .		7
30	Corrections to the Central Limit Theorem for Heavy-tailed Probability Densities. <i>Journal of Theoretical Probability</i> , 2011, 24, 895-927.	0.4	7
31	Data-Driven Optimal Transport Cost Selection For Distributionally Robust Optimization. , 2019, , .		7
32	Statistical Analysis of Wasserstein Distributionally Robust Estimators. , 2021, , 227-254.		7
33	Optimal Transport-Based Distributionally Robust Optimization: Structural Properties and Iterative Schemes. <i>Mathematics of Operations Research</i> , 2022, 47, 1500-1529.	0.8	7
34	Efficient rare-event simulation for perpetuities. <i>Stochastic Processes and Their Applications</i> , 2012, 122, 3361-3392.	0.4	6
35	Optimal Sampling of Overflow Paths in Jackson Networks. <i>Mathematics of Operations Research</i> , 2013, 38, 698-719.	0.8	6
36	Two-parameter Sample Path Large Deviations for Infinite-Server Queues. <i>Stochastic Systems</i> , 2014, 4, 206-249.	0.8	6

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37	Perfect sampling of GI/GI/c queues. Queueing Systems, 2018, 90, 1-33.	0.6	6
38	Exact simulation of multidimensional reflected Brownian motion. Journal of Applied Probability, 2018, 55, 137-156.	0.4	6
39	Robust Actuarial Risk Analysis. North American Actuarial Journal, 2019, 23, 33-63.	0.8	6
40	Sample Out-of-Sample Inference Based on Wasserstein Distance. Operations Research, 2021, 69, 985-1013.	1.2	6
41	Analysis of a Splitting Estimator for Rare Event Probabilities in Jackson Networks. Stochastic Systems, 2011, 1, 306-339.	0.8	5
42	Large deviations for the empirical mean of an $M/M/1$ queue. Queueing Systems, 2013, 73, 425-446.	0.6	5
43	Robust rare-event performance analysis with natural non-convex constraints. , 2014, , .		5
44	Stochastic models and control for electrical power line temperature. Energy Systems, 2016, 7, 173-192.	1.8	4
45	Queue length asymptotics for the multiple-server queue with heavy-tailed Weibull service times. Queueing Systems, 2019, 93, 195-226.	0.6	4
46	Perfect Sampling of Generalized Jackson Networks. Mathematics of Operations Research, 2019, 44, 693-714.	0.8	4
47	Sample path large deviations for Lévy processes and random walks with Weibull increments. Annals of Applied Probability, 2020, 30, .	0.6	4
48	High-throughput experiments for rare-event rupture of materials. Matter, 2022, 5, 654-665.	5.0	4
49	Large deviations perspective on ordinal optimization of heavy-tailed systems. , 2008, , .		3
50	A heavy traffic approach to modeling large life insurance portfolios. Insurance: Mathematics and Economics, 2013, 53, 237-251.	0.7	3
51	Tail asymptotics for delay in a half-loaded GI/GI/2 queue with heavy-tailed job sizes. Queueing Systems, 2015, 81, 301-340.	0.6	3
52	Exact sampling for some multi-dimensional queueing models with renewal input. Advances in Applied Probability, 2019, 51, 1179-1208.	0.4	3
53	HEAVY TRAFFIC LIMITS VIA BROWNIAN EMBEDDINGS. Probability in the Engineering and Informational Sciences, 2006, 20, 595-598.	0.6	2
54	Efficient rare event simulation for heavy-tailed systems via cross entropy. Operations Research Letters, 2013, 41, 271-276.	0.5	2

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55	Rare-Event Simulation for Distribution Networks. <i>Operations Research</i> , 2019, 67, 1383-1396.	1.2	2
56	Optimal uncertainty size in distributionally robust inverse covariance estimation. <i>Operations Research Letters</i> , 2019, 47, 618-621.	0.5	2
57	Rates of Convergence to Stationarity for Reflected Brownian Motion. <i>Mathematics of Operations Research</i> , 2020, 45, 660-681.	0.8	2
58	Efficient Steady-State Simulation of High-Dimensional Stochastic Networks. <i>Stochastic Systems</i> , 2021, 11, 174-192.	0.8	2
59	A conditional Monte Carlo method for estimating the failure probability of a distribution network with random demands. , 2011, , .		1
60	Computing worst-case expectations given marginals via simulation. , 2017, , .		1
61	Exact sampling of the infinite horizon maximum of a random walk over a nonlinear boundary. <i>Journal of Applied Probability</i> , 2019, 56, 116-138.	0.4	1
62	A Distributionally Robust Boosting Algorithm. , 2019, , .		1
63	Rare-event simulation for multi-server queues in the Halfin-Whitt regime. <i>Performance Evaluation Review</i> , 2012, 39, 35-35.	0.4	0
64	Sampling point processes on stable unbounded regions and exact simulation of queues. , 2012, , .		0
65	Editorial foreword to special issue on Simulation of Stochastic Networks and related topics. <i>Queueing Systems</i> , 2013, 73, 341-343.	0.6	0
66	Stochastic models and control for electrical power line temperature. , 2013, , .		0