Jose Blanchet

List of Publications by Year
in descending order

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	Confidence regions in Wasserstein distributionally robust estimation. Biometrika, 2022, 109, 295-315.	1.3	9
2	Optimal Transport-Based Distributionally Robust Optimization: Structural Properties and Iterative Schemes. Mathematics of Operations Research, 2022, 47, 1500-1529.	0.8	7
3	High-throughput experiments for rare-event rupture of materials. Matter, 2022, 5, 654-665.	5.0	4
4	Distributionally Robust Mean-Variance Portfolio Selection with Wasserstein Distances. Management Science, 2022, 68, 6382-6410.	2.4	27
5	Sample Out-of-Sample Inference Based on Wasserstein Distance. Operations Research, 2021, 69, 985-1013.	1.2	6
6	Efficient Steady-State Simulation of High-Dimensional Stochastic Networks. Stochastic Systems, 2021, 11, 174-192.	0.8	2
7	Statistical Analysis of Wasserstein Distributionally Robust Estimators. , 2021, , 227-254.		7
8	On distributionally robust extreme value analysis. Extremes, 2020, 23, 317-347.	0.5	8
9	Rates of Convergence to Stationarity for Reflected Brownian Motion. Mathematics of Operations Research, 2020, 45, 660-681.	0.8	2
10	Exact simulation for multivariate ItÃ´ diffusions. Advances in Applied Probability, 2020, 52, 1003-1034.	0.4	14
11	Sample path large deviations for LÃ©vy processes and random walks with Weibull increments. Annals of Applied Probability, 2020, 30, .	0.6	4
12	Exact sampling of the infinite horizon maximum of a random walk over a nonlinear boundary. Journal of Applied Probability, 2019, 56, 116-138.	0.4	1
13	Queue length asymptotics for the multiple-server queue with heavy-tailed Weibull service times. Queueing Systems, 2019, 93, 195-226.	0.6	4
14	Rare-Event Simulation for Distribution Networks. Operations Research, 2019, 67, 1383-1396.	1.2	2
15	Convergence Rate Analysis of a Stochastic Trust-Region Method via Supermartingales. INFORMS Journal on Optimization, 2019, 1, 92-119.	0.9	41
16	Perfect Sampling of Generalized Jackson Networks. Mathematics of Operations Research, 2019, 44, 693-714.	0.8	4
17	Quantifying Distributional Model Risk via Optimal Transport. Mathematics of Operations Research, 2019, 44, 565-600.	0.8	126
18	Robust Actuarial Risk Analysis. North American Actuarial Journal, 2019, 23, 33-63.	0.8	6

#	Article	IF	Citations
19	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.	0.8	12
20	A Distributionally Robust Boosting Algorithm. , 2019, , .		1
21	Data-Driven Optimal Transport Cost Selection For Distributionally Robust Optimization. , 2019, , .		7
22	Optimal uncertainty size in distributionally robust inverse covariance estimation. Operations Research Letters, 2019, 47, 618-621.	0.5	2
23	Robust Wasserstein profile inference and applications to machine learning. Journal of Applied Probability, 2019, 56, 830-857.	0.4	88
24	Exact sampling for some multi-dimensional queueing models with renewal input. Advances in Applied Probability, 2019, 51, 1179-1208.	0.4	3
25	Sample path large deviations for LÃ©vy processes and random walks with regularly varying increments. Annals of Probability, 2019, 47, .	0.8	9
26	Queueing Theory-Based Perspective of the Kinetics of â€œChanneledâ€•Enzyme Cascade Reactions. ACS Catalysis, 2018, 8, 10721-10731.	5.5	18
27	Perfect sampling of GI/GI/c queues. Queueing Systems, 2018, 90, 1-33.	0.6	6
28	Exact simulation of multidimensional reflected Brownian motion. Journal of Applied Probability, 2018, 55, 137-156.	0.4	6
29	Computing worst-case expectations given marginals via simulation. , 2017, , .		1
30	A Markov Chain Approximation to Choice Modeling. Operations Research, 2016, 64, 886-905.	1.2	204
31	Stochastic models and control for electrical power line temperature. Energy Systems, 2016, 7, 173-192.	1.8	4
32	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
33	Steady-state simulation of reflected Brownian motion and related stochastic networks. Annals of Applied Probability, 2015, 25, .	0.6	22
34	Affine Point Processes: Approximation and Efficient Simulation. Mathematics of Operations Research, 2015, 40, 797-819.	0.8	24
35	Perfect sampling for infinite server and loss systems. Advances in Applied Probability, 2015, 47, 761-786.	0.4	8
36	Exact Sampling of Stationary and Time-Reversed Queues. ACM Transactions on Modeling and Computer Simulation, 2015, 25, 1-27.	0.6	9

#	Article	IF	Citations
37	Two-parameter Sample Path Large Deviations for Infinite-Server Queues. Stochastic Systems, 2014, 4, 206-249.	0.8	6
38	Robust rare-event performance analysis with natural non-convex constraints. , 2014, , .		5
39	Rare-Event Simulation for Many-Server Queues. Mathematics of Operations Research, 2014, 39, 1142-1178.	0.8	8
40	Characterizing optimal sampling of binary contingency tables via the configuration model. Random Structures and Algorithms, 2013, 42, 159-184.	0.6	10
41	Editorial foreword to special issue on Simulation of Stochastic Networks and related topics. Queueing Systems, 2013, 73, 341-343.	0.6	0
42	Large deviations for the empirical mean of an $$M/M/1$$ queue. Queueing Systems, 2013, 73, 425-446.	0.6	5
43	A heavy traffic approach to modeling large life insurance portfolios. Insurance: Mathematics and Economics, 2013, 53, 237-251.	0.7	3
44	Stochastic models and control for electrical power line temperature. , 2013, , .		0
45	Efficient rare event simulation for heavy-tailed systems via cross entropy. Operations Research Letters, 2013, 41, 271-276.	0.5	2
46	Optimal Sampling of Overflow Paths in Jackson Networks. Mathematics of Operations Research, 2013, 38, 698-719.	0.8	6
47	Rare-event simulation for multi-server queues in the Halfin-Whitt regime. Performance Evaluation Review, 2012, 39, 35-35.	0.4	0
48	Efficient simulation and conditional functional limit theorems for ruinous heavy-tailed random walks. Stochastic Processes and Their Applications, 2012, 122, 2994-3031.	0.4	8
49	Efficient rare-event simulation for perpetuities. Stochastic Processes and Their Applications, 2012, 122, 3361-3392.	0.4	6
50	State-dependent importance sampling for rare-event simulation: An overview and recent advances. Surveys in Operations Research and Management Science, 2012, 17, 38-59.	3.1	36
51	Sampling point processes on stable unbounded regions and exact simulation of queues. , 2012, , .		0
52	Analysis of a Splitting Estimator for Rare Event Probabilities in Jackson Networks. Stochastic Systems, 2011, 1, 306-339.	0.8	5
53	Corrections to the Central Limit Theorem for Heavy-tailed Probability Densities. Journal of Theoretical Probability, 2011, 24, 895-927.	0.4	7
54	Efficient simulation of tail probabilities of sums ofÂcorrelated lognormals. Annals of Operations Research, 2011, 189, 5-23.	2.6	39

#	Article	IF	Citations
55	A conditional Monte Carlo method for estimating the failure probability of a distribution network with random demands. , 2011, , .		1
56	Efficient Simulation for the Maximum of Infinite Horizon Discrete-Time Gaussian Processes. Journal of Applied Probability, 2011, 48, 467-489.	0.4	11
57	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.	0.4	10
58	Efficient importance sampling in ruin problems for multidimensional regularly varying random walks. Journal of Applied Probability, 2010, 47, 301-322.	0.4	13
59	Efficient importance sampling in ruin problems for multidimensional regularly varying random walks. Journal of Applied Probability, 2010, 47, 301-322.	0.4	11
60	Rare event simulation for a generalized Hawkes process. , 2009, , .		9
61	Large deviations perspective on ordinal optimization of heavy-tailed systems. , 2008, , .		3
62	Efficient tail estimation for sums of correlated lognormals. , 2008, , .		7
63	Efficient simulation for tail probabilities of Gaussian random fields. , 2008, , .		14
64	Efficient rare-event simulation for the maximum of heavy-tailed random walks. Annals of Applied Probability, 2008, 18, .	0.6	77
65	Complete corrected diffusion approximations for the maximum of a random walk. Annals of Applied Probability, 2006, 16, 951.	0.6	25
66	HEAVY TRAFFIC LIMITS VIA BROWNIAN EMBEDDINGS. Probability in the Engineering and Informational Sciences, 2006, 20, 595-598.	0.6	2