Amarjit Budhiraja

List of Publications by Year
in descending order

61	1,243	430442	395343
papers	citations	18	33
		h-index	g-index

62	62	62	554
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Large deviations for infinite dimensional stochastic dynamical systems. Annals of Probability, 2008, 36, .	0.8	167
2	A survey of numerical methods for nonlinear filtering problems. Physica D: Nonlinear Phenomena, 2007, 230, 27-36.	1.3	82
3	Variational representations for continuous time processes. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2011, 47, .	0.7	80
4	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
5	Stability Properties of Constrained Jump-Diffusion Processes. Electronic Journal of Probability, 2002, 7, 1.	0.5	70
6	Stationary Distribution Convergence for Generalized Jackson Networks in Heavy Traffic. Mathematics of Operations Research, 2009, 34, 45-56.	0.8	60
7	Large deviation properties of weakly interacting processes via weak convergence methods. Annals of Probability, 2012, 40, .	0.8	58
8	Diffusion approximations for controlled stochastic networks: An asymptotic bound for the value function. Annals of Applied Probability, 2006, 16, 1962.	0.6	55
9	Analysis and Approximation of Rare Events. Probability Theory and Stochastic Modelling, 2019, , .	0.4	45
10	Moderate deviation principles for stochastic differential equations with jumps. Annals of Probability, 2016, 44, .	0.8	41
11	On Positive Recurrence of Constrained Diffusion Processes. Annals of Probability, 2001, 29, 979.	0.8	39
12	Long time asymptotics for constrained diffusions in polyhedral domains. Stochastic Processes and Their Applications, 2007, 117, 1014-1036.	0.4	37
13	Simple Necessary and Sufficient Conditions for the Stability of Constrained Processes. SIAM Journal on Applied Mathematics, 1999, 59, 1686-1700.	0.8	34
14	Modified particle filter methods for assimilating Lagrangian data into a point-vortex model. Physica D: Nonlinear Phenomena, 2008, 237, 1498-1506.	1.3	30
15	Large deviations for stochastic flows of diffeomorphisms. Bernoulli, 2010, 16, .	0.7	27
16	A large deviations approach to asymptotically optimal control of crisscross network in heavy traffic. Annals of Applied Probability, 2005, 15, 1887.	0.6	25
17	Weakly interacting particle systems on inhomogeneous random graphs. Stochastic Processes and Their Applications, 2019, 129, 2174-2206.	0.4	24
18	Ergodic Control for Constrained Diffusions: Characterization Using HJB Equations. SIAM Journal on Control and Optimization, 2004, 43, 1467-1492.	1.1	22

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19	Confidence Regions for Stochastic Variational Inequalities. Mathematics of Operations Research, 2013, 38, 545-568.	0.8	21
20	Ergodic Rate Control Problem for Single Class Queueing Networks. SIAM Journal on Control and Optimization, 2011, 49, 1570-1606.	1.1	19
21	The augmented multiplicative coalescent, bounded size rules and critical dynamics of random graphs. Probability Theory and Related Fields, 2014, 160, 733-796.	0.9	19
22	Scheduling control for Markov-modulated single-server multiclass queueing systems in heavy traffic. Queueing Systems, 2014, 78, 57-97.	0.6	18
23	A further remark on dynamic programming for partially observed Markov processes. Stochastic Processes and Their Applications, 2004, 112, 79-93.	0.4	16
24	Singular control with state constraints on unbounded domain. Annals of Probability, 2006, 34, 1864.	0.8	15
25	Individual confidence intervals for solutions to expected value formulations of stochastic variational inequalities. Mathematical Programming, 2017, 165, 151-196.	1.6	14
26	Uniform large deviation principles for Banach space valued stochastic evolution equations. Transactions of the American Mathematical Society, 2019, 372, 8363-8421.	0.5	13
27	A stochastic differential game for the inhomogeneous ∞-Laplace equation. Annals of Probability, 2010, 38, .	0.8	11
28	Large deviations for multidimensional state-dependent shot-noise processes. Journal of Applied Probability, 2015, 52, 1097-1114.	0.4	10
29	Deterministic and stochastic differential inclusions with multiple surfaces of discontinuity. Probability Theory and Related Fields, 2008, 142, 249-283.	0.9	9
30	Exit time and invariant measure asymptotics for small noise constrained diffusions. Stochastic Processes and Their Applications, 2011, 121, 899-924.	0.4	9
31	On the multi-dimensional skew Brownian motion. Stochastic Processes and Their Applications, 2015, 125, 1911-1925.	0.4	9
32	Some fluctuation results for weakly interacting multi-type particle systems. Stochastic Processes and Their Applications, 2016, 126, 2253-2296.	0.4	9
33	Moderate deviation principles for weakly interacting particle systems. Probability Theory and Related Fields, 2017, 168, 721-771.	0.9	8
34	Aggregation models with limited choice and the multiplicative coalescent. Random Structures and Algorithms, 2015, 46, 55-116.	0.6	7
35	Ergodic properties of the nonlinear filter. Stochastic Processes and Their Applications, 2001, 95, 1-24.	0.4	6
36	Long Time Results for a Weakly Interacting Particle System in Discrete Time. Stochastic Analysis and Applications, 2015, 33, 429-463.	0.9	6

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37	Bounded-Size Rules: The Barely Subcritical Regime. Combinatorics Probability and Computing, 2014, 23, 505-538.	0.8	4
38	Central limit results for jump diffusions with mean field interaction and a common factor. Stochastic Analysis and Applications, 2017, 35, 767-802.	0.9	4
39	Diffusion approximations for load balancing mechanisms in cloud storage systems. Advances in Applied Probability, 2019, 51, 41-86.	0.4	4
40	Large deviations of the entropy production rate for a class of Gaussian processes. Journal of Mathematical Physics, 2021, 62, .	0.5	4
41	On near optimal trajectories for a game associated with the âˆž-Laplacian. Probability Theory and Related Fields, 2011, 151, 509-528.	0.9	3
42	Multiscale diffusion approximations for stochastic networks in heavy traffic. Stochastic Processes and Their Applications, 2011, 121, 630-656.	0.4	3
43	Construction of Asymptotically Optimal Control for Crisscross Network from a Free Boundary Problem. Stochastic Systems, 2016, 6, 459-518.	0.8	3
44	Large Deviations for Brownian Particle Systems with Killing. Journal of Theoretical Probability, 2018, 31, 1779-1818.	0.4	3
45	Control Policies Approaching Hierarchical Greedy Ideal Performance in Heavy Traffic for Resource Sharing Networks. Mathematics of Operations Research, 2020, 45, 797-832.	0.8	3
46	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
47	Empirical Measure and Small Noise Asymptotics Under Large Deviation Scaling for Interacting Diffusions. Journal of Theoretical Probability, 2022, 35, 295-349.	0.4	3
48	Parameter and dimension dependence of convergence rates to stationarity for reflecting Brownian motions. Annals of Applied Probability, 2020, 30, .	0.6	3
49	Stability of Constrained Markov-Modulated Diffusions. Mathematics of Operations Research, 2012, 37, 626-653.	0.8	2
50	Large deviations for multidimensional state-dependent shot-noise processes. Journal of Applied Probability, 2015, 52, 1097-1114.	0.4	2
51	Discrete time markovian agents interacting through a potential. ESAIM - Probability and Statistics, 2013, 17, 614-634.	0.2	2
52	Domains of attraction of invariant distributions of the infinite Atlas model. Annals of Probability, 2022, 50, .	0.8	2
53	Near equilibrium fluctuations for supermarket models with growing choices. Annals of Applied Probability, 2022, 32, .	0.6	2
54	A Numerical Scheme for Invariant Distributions of Constrained Diffusions. Mathematics of Operations Research, 2014, 39, 262-289.	0.8	1

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55	Augmenting Molecular Images with Vector Representations as a Featurization Technique for Drug Classification. , 2020, , .		1
56	Many-server asymptotics for join-the-shortest-queue: Large deviations and rare events. Annals of Applied Probability, 2021, 31, .	0.6	1
57	Critical random graphs and the differential equations technique. Indian Journal of Pure and Applied Mathematics, 2017, 48, 633-669.	0.3	0
58	Minimization of a class of rare event probabilities and buffered probabilities of exceedance. Annals of Operations Research, 2021, 302, 49-83.	2.6	0
59	Large Deviations for the Single-Server Queue and the Reneging Paradox. Mathematics of Operations Research, 2022, 47, 232-258.	0.8	0
60	Quasistationary distributions and ergodic control problems. Stochastic Processes and Their Applications, 2022, 145, 143-164.	0.4	0
61	Rare event asymptotics for exploration processes for random graphs. Annals of Applied Probability, 2022, 32, .	0.6	0