

Amarjit Budhiraja

List of Publications by Year in descending order

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61
papers

1,243
citations

430442

18
h-index

395343

33
g-index

62
all docs

62
docs citations

62
times ranked

554
citing authors

#	ARTICLE	IF	CITATIONS
1	Large Deviations for the Single-Server Queue and the Reneging Paradox. Mathematics of Operations Research, 2022, 47, 232-258.	0.8	0
2	Empirical Measure and Small Noise Asymptotics Under Large Deviation Scaling for Interacting Diffusions. Journal of Theoretical Probability, 2022, 35, 295-349.	0.4	3
3	Quasistationary distributions and ergodic control problems. Stochastic Processes and Their Applications, 2022, 145, 143-164.	0.4	0
4	Rare event asymptotics for exploration processes for random graphs. Annals of Applied Probability, 2022, 32, .	0.6	0
5	Domains of attraction of invariant distributions of the infinite Atlas model. Annals of Probability, 2022, 50, .	0.8	2
6	Near equilibrium fluctuations for supermarket models with growing choices. Annals of Applied Probability, 2022, 32, .	0.6	2
7	Minimization of a class of rare event probabilities and buffered probabilities of exceedance. Annals of Operations Research, 2021, 302, 49-83.	2.6	0
8	Large deviations of the entropy production rate for a class of Gaussian processes. Journal of Mathematical Physics, 2021, 62, .	0.5	4
9	Robust bounds and optimization at the large deviations scale for queueing models via Rényi divergence. Annals of Applied Probability, 2021, 31, .	0.6	3
10	Many-server asymptotics for join-the-shortest-queue: Large deviations and rare events. Annals of Applied Probability, 2021, 31, .	0.6	1
11	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
12	Augmenting Molecular Images with Vector Representations as a Featurization Technique for Drug Classification. , 2020, , .		1
13	Parameter and dimension dependence of convergence rates to stationarity for reflecting Brownian motions. Annals of Applied Probability, 2020, 30, .	0.6	3
14	Weakly interacting particle systems on inhomogeneous random graphs. Stochastic Processes and Their Applications, 2019, 129, 2174-2206.	0.4	24
15	Diffusion approximations for load balancing mechanisms in cloud storage systems. Advances in Applied Probability, 2019, 51, 41-86.	0.4	4
16	Uniform large deviation principles for Banach space valued stochastic evolution equations. Transactions of the American Mathematical Society, 2019, 372, 8363-8421.	0.5	13
17	Analysis and Approximation of Rare Events. Probability Theory and Stochastic Modelling, 2019, , .	0.4	45
18	Large Deviations for Brownian Particle Systems with Killing. Journal of Theoretical Probability, 2018, 31, 1779-1818.	0.4	3

#	ARTICLE	IF	CITATIONS
19	Moderate deviation principles for weakly interacting particle systems. Probability Theory and Related Fields, 2017, 168, 721-771.	0.9	8
20	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
21	Individual confidence intervals for solutions to expected value formulations of stochastic variational inequalities. Mathematical Programming, 2017, 165, 151-196.	1.6	14
22	Critical random graphs and the differential equations technique. Indian Journal of Pure and Applied Mathematics, 2017, 48, 633-669.	0.3	0
23	Construction of Asymptotically Optimal Control for Crisscross Network from a Free Boundary Problem. Stochastic Systems, 2016, 6, 459-518.	0.8	3
24	Moderate deviation principles for stochastic differential equations with jumps. Annals of Probability, 2016, 44, .	0.8	41
25	Some fluctuation results for weakly interacting multi-type particle systems. Stochastic Processes and Their Applications, 2016, 126, 2253-2296.	0.4	9
26	Large deviations for multidimensional state-dependent shot-noise processes. Journal of Applied Probability, 2015, 52, 1097-1114.	0.4	2
27	Large deviations for multidimensional state-dependent shot-noise processes. Journal of Applied Probability, 2015, 52, 1097-1114.	0.4	10
28	Aggregation models with limited choice and the multiplicative coalescent. Random Structures and Algorithms, 2015, 46, 55-116.	0.6	7
29	Long Time Results for a Weakly Interacting Particle System in Discrete Time. Stochastic Analysis and Applications, 2015, 33, 429-463.	0.9	6
30	On the multi-dimensional skew Brownian motion. Stochastic Processes and Their Applications, 2015, 125, 1911-1925.	0.4	9
31	Bounded-Size Rules: The Barely Subcritical Regime. Combinatorics Probability and Computing, 2014, 23, 505-538.	0.8	4
32	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
33	Scheduling control for Markov-modulated single-server multiclass queueing systems in heavy traffic. Queueing Systems, 2014, 78, 57-97.	0.6	18
34	A Numerical Scheme for Invariant Distributions of Constrained Diffusions. Mathematics of Operations Research, 2014, 39, 262-289.	0.8	1
35	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
36	Confidence Regions for Stochastic Variational Inequalities. Mathematics of Operations Research, 2013, 38, 545-568.	0.8	21

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37	Discrete time markovian agents interacting through a potential. ESAIM - Probability and Statistics, 2013, 17, 614-634.	0.2	2
38	Large deviation properties of weakly interacting processes via weak convergence methods. Annals of Probability, 2012, 40, .	0.8	58
39	Stability of Constrained Markov-Modulated Diffusions. Mathematics of Operations Research, 2012, 37, 626-653.	0.8	2
40	Ergodic Rate Control Problem for Single Class Queueing Networks. SIAM Journal on Control and Optimization, 2011, 49, 1570-1606.	1.1	19
41	Variational representations for continuous time processes. Annales De L'institut Henri Poincare (B) Probability and Statistics, 2011, 47, .	0.7	80
42	On near optimal trajectories for a game associated with the $\tilde{\Delta}$ -Laplacian. Probability Theory and Related Fields, 2011, 151, 509-528.	0.9	3
43	Multiscale diffusion approximations for stochastic networks in heavy traffic. Stochastic Processes and Their Applications, 2011, 121, 630-656.	0.4	3
44	Exit time and invariant measure asymptotics for small noise constrained diffusions. Stochastic Processes and Their Applications, 2011, 121, 899-924.	0.4	9
45	A stochastic differential game for the inhomogeneous $\tilde{\Delta}$ -Laplace equation. Annals of Probability, 2010, 38, .	0.8	11
46	Large deviations for stochastic flows of diffeomorphisms. Bernoulli, 2010, 16, .	0.7	27
47	Stationary Distribution Convergence for Generalized Jackson Networks in Heavy Traffic. Mathematics of Operations Research, 2009, 34, 45-56.	0.8	60
48	Deterministic and stochastic differential inclusions with multiple surfaces of discontinuity. Probability Theory and Related Fields, 2008, 142, 249-283.	0.9	9
49	Modified particle filter methods for assimilating Lagrangian data into a point-vortex model. Physica D: Nonlinear Phenomena, 2008, 237, 1498-1506.	1.3	30
50	Large deviations for infinite dimensional stochastic dynamical systems. Annals of Probability, 2008, 36, .	0.8	167
51	Long time asymptotics for constrained diffusions in polyhedral domains. Stochastic Processes and Their Applications, 2007, 117, 1014-1036.	0.4	37
52	A survey of numerical methods for nonlinear filtering problems. Physica D: Nonlinear Phenomena, 2007, 230, 27-36.	1.3	82
53	Singular control with state constraints on unbounded domain. Annals of Probability, 2006, 34, 1864.	0.8	15
54	Diffusion approximations for controlled stochastic networks: An asymptotic bound for the value function. Annals of Applied Probability, 2006, 16, 1962.	0.6	55

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55	A large deviations approach to asymptotically optimal control of crisscross network in heavy traffic. <i>Annals of Applied Probability</i> , 2005, 15, 1887.	0.6	25
56	A further remark on dynamic programming for partially observed Markov processes. <i>Stochastic Processes and Their Applications</i> , 2004, 112, 79-93.	0.4	16
57	Ergodic Control for Constrained Diffusions: Characterization Using HJB Equations. <i>SIAM Journal on Control and Optimization</i> , 2004, 43, 1467-1492.	1.1	22
58	Stability Properties of Constrained Jump-Diffusion Processes. <i>Electronic Journal of Probability</i> , 2002, 7, 1.	0.5	70
59	On Positive Recurrence of Constrained Diffusion Processes. <i>Annals of Probability</i> , 2001, 29, 979.	0.8	39
60	Ergodic properties of the nonlinear filter. <i>Stochastic Processes and Their Applications</i> , 2001, 95, 1-24.	0.4	6
61	Simple Necessary and Sufficient Conditions for the Stability of Constrained Processes. <i>SIAM Journal on Applied Mathematics</i> , 1999, 59, 1686-1700.	0.8	34