Michel Mandjes

List of Publications by Year
in descending order

157 papers	1,464 citations	331259 21 h-index	476904 29 g-index
167 all docs	167 docs citations	167 times ranked	686 citing authors

#	Article	IF	Citations
1	Process improvement in healthcare: overall resource efficiency. Quality and Reliability Engineering International, 2011, 27, 1095-1106.	1.4	45
2	Large Deviations for Performance Analysis: Queues, Communications, and Computing, Adam Shwartz and Alan Weiss (New York: Chapman and Hall, 1995).. Probability in the Engineering and Informational Sciences, 1996, 10, 613-614.	0.6	43
3	Large Deviations for Small Buffers: An Insensitivity Result. Queueing Systems, 2001, 37, 349-362.	0.6	43
4	A Computational approach to optimized appointment scheduling. Queueing Systems, 2015, 79, 5-36.	0.6	42
5	Sample-path large deviations for tandem and priority queues with Gaussian inputs. Annals of Applied Probability, 2005, 15, 1193.	0.6	39
6	Models of Network Access Using Feedback Fluid Queues. Queueing Systems, 2003, 44, 365-398.	0.6	38
7	Dimensioning network links: a new look at equivalent bandwidth. IEEE Network, 2009, 23, 5-10.	4.9	35
8	TCP Performance over Wi-Fi: Joint Impact of Buffer and Channel Losses. IEEE Transactions on Mobile Computing, 2016, 15, 1279-1291.	3.9	35
9	Large deviations of sojourn times in processor sharing queues. Queueing Systems, 2006, 52, 237-250.	0.6	34
10	Optimized appointment scheduling. European Journal of Operational Research, 2014, 239, 243-255.	3.5	32
11	Exact overflow asymptotics for queues with many Gaussian inputs. Journal of Applied Probability, 2003, 40, 704-720.	0.4	32
12	Improving Multipath TCP Performance over WiFi and Cellular Networks: An Analytical Approach. IEEE Transactions on Mobile Computing, 2019, 18, 2562-2576.	3.9	31
13	Overflow behavior in queues with many long-tailed inputs. Advances in Applied Probability, 2000, 32, 1150-1167.	0.4	29
14	Asymptotic analysis of Lévy-driven tandem queues. Queueing Systems, 2008, 60, 203-226.	0.6	27
15	Exact asymptotics for fluid queues fed by multiple heavy-tailed on–off flows. Annals of Applied Probability, 2004, 14, 903.	0.6	26
16	Continuous feedback fluid queues. Operations Research Letters, 2005, 33, 551-559.	0.5	26
17	Optimal trajectory to overflow in a queue fed by a large number of sources. Queueing Systems, 1999, 31, 137-170.	0.6	25
18	A Lévy Process Reflected at a Poisson Age Process. Journal of Applied Probability, 2006, 43, 221-230.	0.4	23

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19	First Passage of a Markov Additive Process and Generalized Jordan Chains. Journal of Applied Probability, 2010, 47, 1048-1057.	0.4	23
20	Estimation of performance measures for product form cellular mobile communications networks. Telecommunication Systems, 1998, 10, 321-354.	1.6	22
21	Large deviations of infinite intersections of events in Gaussian processes. Stochastic Processes and Their Applications, 2006, 116, 1269-1293.	0.4	22
22	Finding the Conjugate of Markov Fluid Processes. Probability in the Engineering and Informational Sciences, 1995, 9, 297-315.	0.6	20
23	Autonomic Parameter Tuning of Anomaly-Based IDSs: an SSH Case Study. IEEE Transactions on Network and Service Management, 2012, 9, 128-141.	3.2	20
24	Structural properties of reflected LÃ©vy processes. Queueing Systems, 2009, 63, 301-322.	0.6	19
25	ANALYSIS OF MARKOV-MODULATED INFINITE-SERVER QUEUES IN THE CENTRAL-LIMIT REGIME. Probability in the Engineering and Informational Sciences, 2015, 29, 433-459.	0.6	19
26	Load Characterization and Anomaly Detection for Voice Over IP Traffic. IEEE Transactions on Neural Networks, 2005, 16, 1019-1026.	4.8	18
27	Singularities of the matrix exponent of a Markov additive process with one-sided jumps. Stochastic Processes and Their Applications, 2010, 120, 1776-1794.	0.4	18
28	Traffic with an fBm Limit: Convergence of the Stationary Workload Process. Queueing Systems, 2004, 46, 113-127.	0.6	17
29	ON A QUEUING MODEL WITH SERVICE INTERRUPTIONS. Probability in the Engineering and Informational Sciences, 2008, 22, 537-555.	0.6	17
30	Performance Analysis of TCP NewReno over a Cellular Last-Mile: Buffer and Channel Losses. IEEE Transactions on Mobile Computing, 2015, 14, 1629-1643.	3.9	17
31	A Bitcoin-inspired infinite-server model with a random fluid limit. Stochastic Models, 2019, 35, 1-32.	0.3	17
32	Mean sojourn times in two-queue fork-join systems: bounds and approximations. OR Spectrum, 2012, 34, 723-742.	2.1	16
33	Scaling Limits for Infinite-server Systems in a Random Environment. Stochastic Systems, 2017, 7, 1-31.	0.8	15
34	Convexity properties of loss and overflow functions. Operations Research Letters, 2003, 31, 95-100.	0.5	14
35	A TANDEM QUEUE WITH LÃ‰VY INPUT: A NEW REPRESENTATION OF THE DOWNSTREAM QUEUE LENGTH. Probability in the Engineering and Informational Sciences, 2007, 21, 83-107.	0.6	14
36	Modeling process flow using diagrams. Quality and Reliability Engineering International, 2010, 26, 341-349.	1.4	14

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37	transience, and its applications to overload detection. Performance Evaluation, 2011, 68, 507-527.	0.9	14
38	Large deviations for Markov-modulated diffusion processes with rapid switching. Stochastic Processes and Their Applications, 2016, 126, 1785-1818.	0.4	14
39	Fast simulation of blocking probabilities in loss networks. European Journal of Operational Research, 1997, 101, 393-405.	3.5	13
40	Sample-path large deviations for generalized processor sharing queues with Gaussian inputs. Performance Evaluation, 2005, 61, 225-256.	0.9	13
41	Generalized gap acceptance models for unsignalized intersections. Mathematical Methods of Operations Research, 2019, 89, 385-409.	0.4	13
42	Simulation-Based Computation of the Workload Correlation Function in a Lévy-Driven Queue. Journal of Applied Probability, 2011, 48, 114-130.	0.4	13
43	The Buffer-Bandwidth Trade-off Curve is Convex. Queueing Systems, 2001, 38, 471-483.	0.6	12
44	A functional central limit theorem for Markov additive arrival processes and its applications to queueing systems. Queueing Systems, 2016, 84, 381-406.	0.6	12
45	Affine Storage and Insurance Risk Models. Mathematics of Operations Research, 2021, 46, 1282-1302.	0.8	12
46	On two classes of reflected autoregressive processes. Journal of Applied Probability, 2020, 57, 657-678.	0.4	11
47	Analysis of congestion periods of an m/m/-queue. Performance Evaluation, 2007, 64, 737-754.	0.9	10
48	On the Correlation Structure of a Lévy-Driven Queue. Journal of Applied Probability, 2008, 45, 940-952.	0.4	10
49	First passage of time-reversible spectrally negative Markov additive processes. Operations Research Letters, 2010, 38, 77-81.	0.5	10
50	On a class of reflected AR(1) processes. Journal of Applied Probability, 2016, 53, 818-832.	0.4	10
51	Generalized processor sharing queues with heterogeneous traffic classes. Advances in Applied Probability, 2003, 35, 806-845.	0.4	10
52	FAST SIMULATION OF A QUEUE FED BY A SUPERPOSITION OF MANY (HEAVY-TAILED) SOURCES. Probability in the Engineering and Informational Sciences, 2002, 16, 205-232.	0.6	9
53	A large deviations approach to the transient of the Erlang loss model. Performance Evaluation, 2001, 43, 181-198.	0.9	8
54	Packet Models Revisited: Tandem and Priority Systems. Queueing Systems, 2004, 47, 363-377.	0.6	8

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55	Bandwidth-sharing networks under a diffusion scaling. Annals of Operations Research, 2009, 170, 41-58.	2.6	8
56	LÃ©vy-driven Polling Systems and Continuous-State Branching Processes. Stochastic Systems, 2011, 1, 411-436.	0.8	8
57	Quasi-Stationary Workload in a LÃ©vy-Driven Storage System. Stochastic Models, 2012, 28, 413-432.	0.3	8
58	Refined large deviations asymptotics for Markov-modulated infinite-server systems. European Journal of Operational Research, 2017, 259, 1036-1044.	3.5	8
59	Optimal stationary appointment schedules. Operations Research Letters, 2017, 45, 549-555.	0.5	8
60	Queueing systems fed by many exponential on-off sources: an infinite-intersection approach. Queueing Systems, 2006, 54, 5-20.	0.6	7
61	Pricing and distributed QoS control for elastic network traffic. Operations Research Letters, 2007, 35, 297-307.	0.5	7
62	Transient characteristics of Gaussian queues. Queueing Systems, 2009, 62, 383-409.	0.6	7
63	A Wienerâ€"Hopf based approach to numerical computations in fluctuation theory for LÃ©vy processes. Mathematical Methods of Operations Research, 2013, 78, 101-118.	0.4	7
64	Limit theorems for reflected Ornsteinâ€"Uhlenbeck processes. Statistica Neerlandica, 2014, 68, 25-42.	0.9	7
65	Tail distribution of the maximum of correlated Gaussian random variables. , 2015, , .		7
66	A note on queues with M/G/âˆž input. Operations Research Letters, 2001, 28, 233-242.	0.5	6
67	A duopoly model with heterogeneous congestion-sensitive customers. European Journal of Operational Research, 2007, 176, 445-467.	3.5	6
68	ON A GENERIC CLASS OF LÃ‰VY-DRIVEN VACATION MODELS. Probability in the Engineering and Informational Sciences, 2010, 24, 1-12.	0.6	6
69	Flow-level models for multipath routing. Performance Evaluation, 2011, 68, 551-574.	0.9	6
70	THE ANALYSIS OF SINGLETONS IN GENERALIZED BIRTHDAY PROBLEMS. Probability in the Engineering and Informational Sciences, 2012, 26, 245-262.	0.6	6
71	Transient analysis of reflected LÃ©vy processes. Statistics and Probability Letters, 2013, 83, 2308-2315.	0.4	6
72	Markov-modulated infinite-server queues driven by a common background process. Stochastic Models, 2016, 32, 206-232.	0.3	6

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73	Regime switching affine processes with applications to finance. Finance and Stochastics, 2020, 24, 309-333.	0.7	6
74	Performance of the Smallest-Variance-First Rule in Appointment Sequencing. Operations Research, 2021, 69, 1909-1935.	1.2	6
75	Overflow Asymptotics for large Communications Systems with General Markov Fluid Sources. Probability in the Engineering and Informational Sciences, 1996, 10, 501-518.	0.6	5
76	Pricing Strategies and Service Differentiation. NETNOMICS: Economic Research and Electronic Networking, 2004, 6, 59-81.	0.9	5
77	Rare Event Analysis of Markov-Modulated Infinite-Server Queues: A Poisson Limit. Stochastic Models, 2013, 29, 463-474.	0.3	5
78	A Numerical Approach to Stability of Multiclass Queueing Networks. IEEE Transactions on Automatic Control, 2017, 62, 5478-5484.	3.6	5
79	Approximations for reflected fractional Brownian motion. Physical Review E, 2019, 100, 032120.	0.8	5
80	Transient Asymptotics of LÃ©vy-Driven Queues. Journal of Applied Probability, 2010, 47, 109-129.	0.4	5
81	Sojourn time asymptotics in Processor Sharing queues with varying service rate. Queueing Systems, 2007, 56, 169-181.	0.6	4
82	On a generic class of two-node queueing systems. Queueing Systems, 2009, 61, 37-63.	0.6	4
83	Weak convergence of Markov-modulated diffusion processes with rapid switching. Statistics and Probability Letters, 2014, 86, 74-79.	0.4	4
84	Efficient simulation of tail probabilities in a queueing model with heterogeneous servers. Stochastic Models, 2018, 34, 239-267.	0.3	4
85	Infinite-server systems with Coxian arrivals. Queueing Systems, 2019, 92, 233-255.	0.6	4
86	A multiplicative version of the Lindley recursion. Queueing Systems, 2021, 98, 225-245.	0.6	4
87	Bounds for expected supremum of fractional Brownian motion with drift. Journal of Applied Probability, 2021, 58, 411-427.	0.4	4
88	Shot-noise queueing models. Queueing Systems, 2021, 99, 121-159.	0.6	4
89	Title is missing!. Telecommunication Systems, 2000, 15, 295-321.	1.6	3
90	Analysis of a phase transition phenomenon in packet networks. Advances in Applied Probability, 2001, 33, 260-280.	0.4	3

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91	A fluid system with coupled input and output, and its application to bottlenecks in ad hoc networks. Queueing Systems, 2007, 56, 79-92.	0.6	3
92	Editorial: rare-event simulation for queues. Queueing Systems, 2007, 57, 57-59.	0.6	3
93	Practical Principles in Appointment Scheduling. Quality and Reliability Engineering International, 2015, 31, 1127-1135.	1.4	3
94	THE RUNNING MAXIMUM OF A LEVEL-DEPENDENT QUASI-BIRTH-DEATH PROCESS. Probability in the Engineering and Informational Sciences, 2016, 30, 212-223.	0.6	3
95	Rare-event analysis of mixed Poisson random variables, and applications in staffing. Performance Evaluation, 2017, 114, 56-77.	0.9	3
96	EXACT ASYMPTOTICS OF SAMPLE-MEAN-RELATED RARE-EVENT PROBABILITIES. Probability in the Engineering and Informational Sciences, 2018, 32, 207-228.	0.6	3
97	Parameter estimation for a discretely observed population process under Markov-modulation. Computational Statistics and Data Analysis, 2019, 140, 88-103.	0.7	3
98	Congestion analysis of unsignalized intersections: The impact of impatience and Markov platooning. European Journal of Operational Research, 2019, 273, 1026-1035.	3.5	3
99	The correlation function of a queue with LÃ©vy and Markov additive input. Stochastic Processes and Their Applications, 2020, 130, 1713-1734.	0.4	3
100	Large deviations for acyclic networks of queues with correlated Gaussian inputs. Queueing Systems, 2021, 98, 333-371.	0.6	3
101	A Numerical Approach for Evaluating the Time-Dependent Distribution of a Quasi Birth-Death Process. Methodology and Computing in Applied Probability, 2022, 24, 1693-1715.	0.7	3
102	A transient CramÃ©râ€"Lundberg model with applications to credit risk. Journal of Applied Probability, 2021, 58, 721-745.	0.4	3
103	A framework for efficient dynamic routing under stochastically varying conditions. Transportation Research Part B: Methodological, 2022, 160, 97-124.	2.8	3
104	Load chracterization and anomaly detection for voice over IP traffic. Performance Evaluation Review, 2001, 29, 326-327.	0.4	2
105	A note on large-buffer asymptotics for generalized processor sharing with Gaussian inputs. Queueing Systems, 2007, 55, 251-254.	0.6	2
106	On the Dependence Structure of Gaussian Queues. Stochastic Models, 2009, 25, 221-247.	0.3	2
107	Transient analysis of Markov-fluid-driven queues. Top, 2011, 19, 35-53.	1.1	2
108	Transient analysis of LÃ©vy-driven tandem queues. Statistics and Probability Letters, 2013, 83, 1776-1781.	0.4	2

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109	Transient analysis of a stationary LÃ©vy-driven queue. Statistics and Probability Letters, 2015, 107, 341-347.	0.4	2
110	A note on the central limit theorem for the idleness process in a oneâ€sided reflected Ornsteinâ€"Uhlenbeck model. Statistica Neerlandica, 2017, 71, 225-235.	0.9	2
111	A Diffusion-Based Analysis of a Multiclass Road Traffic Network. Stochastic Systems, 2021, 11, 60-81.	0.8	2
112	Extreme Value Analysis for a Markov Additive Process Driven by a Nonirreducible Background Chain. Stochastic Systems, 2022, 12, 293-317.	0.8	2
113	Continuous Assortment Optimization with Logit Choice Probabilities and Incomplete Information. Operations Research, 2022, 70, 1613-1628.	1.2	2
114	Statistical inference for a quasi birthâ€"death model of RNA transcription. BMC Bioinformatics, 2022, 23, 105.	1.2	2
115	Rare event analysis of batch-arrival queues. Telecommunication Systems, 1996, 6, 161-180.	1.6	1
116	ASYMPTOTIC EVALUATION OF BLOCKING PROBABILITIES IN A HIERARCHICAL CELLULAR MOBILE NETWORK. Probability in the Engineering and Informational Sciences, 2000, 14, 81-99.	0.6	1
117	Gaussian Queues: An Introduction. , 0, , 55-70.		1
118	Performance analysis of differentiated resource-sharing in a wireless ad-hoc network. Performance Evaluation, 2010, 67, 528-547.	0.9	1
119	TRAFFIC GENERATED BY A SEMI-MARKOV ADDITIVE PROCESS. Probability in the Engineering and Informational Sciences, 2011, 25, 21-27.	0.6	1
120	Optimizing energy management in multi-core servers. Performance Evaluation Review, 2013, 41, 38-40.	0.4	1
121	A Probabilistic Perspective on Re-Identifiability. Mathematical Population Studies, 2013, 20, 155-171.	0.8	1
122	RARE EVENT ANALYSIS AND EFFICIENT SIMULATION FOR A MULTI-DIMENSIONAL RUIN PROBLEM. Probability in the Engineering and Informational Sciences, 2017, 31, 265-283.	0.6	1
123	LÃ©vy-driven GPS queues with heavy-tailed input. Queueing Systems, 2017, 85, 249-267.	0.6	1
124	Queues on a Dynamically Evolving Graph. Journal of Statistical Physics, 2018, 173, 1124-1148.	0.5	1
125	Occupation times of alternating renewal processes with LÃ©vy applications. Journal of Applied Probability, 2018, 55, 1287-1308.	0.4	1
126	Controlling the Time Discretization Bias for the Supremum of Brownian Motion. ACM Transactions on Modeling and Computer Simulation, 2018, 28, 1-25.	0.6	1

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127	Rare event simulation for steady-state probabilities via recurrency cycles. Chaos, 2019, 29, 033131.	1.0	1
128	Exact Asymptotics for a Multitimescale Model with Applications in Modeling Overdispersed Customer Streams. Stochastic Systems, 2019, 9, 208-230.	0.8	1
129	Exact asymptotics in an infinite-server system with overdispersed input. Operations Research Letters, 2019, 47, 513-520.	0.5	1
130	Estimation of local degree distributions via local weighted averaging and Monte Carlo cross-validation. Computational Statistics and Data Analysis, 2020, 144, 106886.	0.7	1
131	Learning traffic correlations in multi-class queueing systems by sampling queue lengths, with routing applications. Performance Evaluation, 2021, 152, 102243.	0.9	1
132	Multivariate M/G/1 systems with coupled input and parallel service. Queueing Systems, 2022, 100, 309-311.	0.6	1
133	A relative approach to opinion formation. Journal of Mathematical Sociology, 2024, 48, 1-41.	0.6	1
134	Scaling limits for infinite-server systems in a random environment. Stochastic Systems, 2017, 7, 1-31.	0.8	1
135	A Link Dimensioning Formula and Empirical Support. , 0, , 229-248.		0
136	Large Deviations for Gaussian Processes. , 0, , 37-51.		0
137	The Gaussian Source Model. , 0, , 9-24.		0
138	Link Dimensioning: Indirect Variance Estimation. , 0, , 249-271.		0
139	A Framework for Bandwidth Trading. , 0, , 273-302.		0
140	Brownian Queues. , 0, , 193-206.		0
141	Generalized Processor Sharing. , 0, , 145-169.		0
142	Tandem and Priority Queues. , 0, , 119-143.		0
143	Exact Many-sources Asymptotics. , 0, , 91-105.		0
144	Explicit Results for Short-range Dependent Inputs. , 0, , 171-192.		0

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145	Logarithmic Many-sources Asymptotics. , 0, , 71-90.		0
146	Gaussian Sources: Validation, Justification. , 0, , 25-36.		0
147	Analysis of jitter due to call-level fluctuations. European Transactions on Telecommunications, 2007, 18, 97-108.	1.2	0
148	M/M/âˇž Transience: Tail Asymptotics of Congestion Periods. Stochastic Models, 2009, 25, 614-647.	0.3	0
149	On LÃ©vy-driven vacation models with correlated busy periods and service interruptions. Queueing Systems, 2010, 64, 359-382.	0.6	0
150	A correlated overflow model with a view towards applications in credit risk. International Journal of Operational Research, 2015, 24, 121.	0.1	0
151	Anomaly identification with limited sampling budget. , 2016, , .		0
152	Special Issue of Journal of Statistical Physics Devoted to Complex Networks. Journal of Statistical Physics, 2018, 173, 439-447.	0.5	0
153	Stochastic Monotonicity of Markovian Multiclass Queueing Networks. Stochastic Systems, 2019, 9, 141-154.	0.8	0
154	Introduction to special issue: The IFIP Performance 2018 conference. Queueing Systems, 2019, 91, 205-206.	0.6	0
155	Rejection- and importance-sampling-based perfect simulation for Gibbs hard-sphere models. Advances in Applied Probability, 2021, 53, 839-885.	0.4	0
156	Generalized processor sharing with heterogeneous traffic classes. Performance Evaluation Review, 2001, 29, 40-42.	0.4	0
157	Weight Setting in GPS. , 0, , 209-227.		0