

## **Publications**

### **2017**

1. Hong, L. J., S. Juneja, and G. Liu. 2017. Kernel smoothing for nested estimation with application to portfolio risk measurement. *Operations Research*. [Articles in Advance](#)
2. Juneja, S. 2017. Dynamic Portfolio Credit Risk and Large Deviations. In *Econophysics and Sociophysics: Recent Progress and Future Directions*, pp. 41-58. Springer, Cham. [\(pdf\)](#)
3. Juneja, S. and N. Shimkin. 2017. On the Computation of Dynamic User Equilibrium in the Multiclass Transient Fluid Queue. To appear in *ACM SIGMETRICS Performance Evaluation Review*
4. Moka, S. B., S. Juneja, and M. R. H. 2017. Analysis of Perfect Sampling Methods for Hard-sphere Models. To appear in *ACM SIGMETRICS Performance Evaluation Review*
5. Deo, A., Juneja, S. and Kalyani, A. 2017. Calibration of credit default probabilities in discrete default intensity and logit models. <http://ssrn.com/abstract=2988248> [\(pdf\)](#)
6. Moka, S. B., S. Juneja and M. R. H. Mandjes. 2017. [Acceptance-rejection and Importance Sampling Methodologies for Perfect Sampling from Gibbs Point Processes](#). arXiv 1705.00142, 2017

### **2016**

1. A. Agarwal, S. Juneja and R. Sircar. 2016. American Options under Stochastic Volatility: Control Variates, Maturity Randomization & Multiscale Asymptotics. *Quantitative Finance* 16 (1), 17-30.
2. S. Juneja and D. Manjunath. 2016. To Lounge or to Queue Up. *MAMA'16, ACM SIGMETRICS 2016* [\(pdf\)](#)
3. H Hult, S Juneja, K Murthy. 2016. [Exact and efficient simulation of tail probabilities of heavy-tailed infinite series](#). arXiv:1609.01807, 2016

### **2015**

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3. S. Dey, S. Juneja, K. R. A. Murthy. 2015. Incorporating Views on Marginal Distributions in the Calibration of Risk Models. *Operations Research Letters*, **Volume 43, Issue 1**, January 2015, Pages 46–51
4. S. B. Moka and S. Juneja 2015. Regenerative Simulation for Queueing Networks with Exponential or Heavier Tail Arrival Distributions. *ACM Transactions on Modeling and Computer Simulation (TOMACS)* 25 (4), 1-22 [arXiv:1307.5424v2](#)
5. Agarwal and S. Juneja. 2015. Nearest neighbor based estimation technique for pricing Bermudan options. *International Game Theory Review* Vol. 17, No. 1, 1540002 (31 pages) [\(pdf\)](#)
6. S. Juneja and T. Raheja. 2015. The Concert Queueing Game: Fluid Regime with Random Order Service. *International Game Theory Review*, Vol. 17, No. 2, 1540012 (15 pages) [\(pdf\)](#)

## 2014

1. K. R. A. Murthy, S. Juneja and J. Blanchet. 2014. State-independent Importance Sampling for Random Walks with Regularly Varying Increments. [arXiv:1206.3390v3](#). *Stochastic Systems*, Issue 2, Volume 4, 321-374.
2. J. Hong, S. Juneja and J. Luo. 2014. Estimating Sensitivities of Portfolio Credit Risk using Monte Carlo. *INFORMS Journal of Computing*. <http://dx.doi.org/10.1287/ijoc.2014.0602>; 26, 4, 848 – 865.

## 2013

1. A. Agarwal, S. Dey and S. Juneja. Efficient Simulation of Large Deviation Events for Sums of Random Vectors using Saddle Point Representations. [I. Appl. Probab.](#) Volume 50, Number 3 (2013), 703-720. [\(pdf\)](#)

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3. P. Glynn and S. Juneja, Asymptotic Simulation Efficiency based on Large Deviations. *ACM TOMACS* **23**, 3, Article No. 20 [\(pdf\)](#)
4. S. Juneja and N. Shimkin. 2013. The Concert Queuing Game: Strategic Arrivals with Waiting and Tardiness Costs. *Queueing Systems*. 74, **4**, 369-402. DOI 10.1007/s11134-012-9329-3 [\(pdf\)](#)
5. Moka, S. B., Juneja, S. 2013. Regenerative Simulation for Multiclass Open Queuing Networks. In *Proceedings of 2013 Winter Simulation Conference*. *IEEE Press*. 643-654.
6. Agarwal, A., & Juneja, S. 2013. Comparing Optimal Convergence Rate of Stochastic Mesh and Least Squares Method for Bermudan Option Pricing In *Proceedings of the 2013 Winter Simulation Conference*, *IEEE Press*. 701-712.
7. Murthy, K. R., Juneja, S., Blanchet, J. 2013. Optimal Rare Event Monte Carlo for Markov Modulated Regularly Varying Random Walks. In *Proceedings of the 2013 Winter Simulation Conference*, *IEEE Press*, 564-576.

## 2012

1. S. Juneja, T. Raheja and N. Shimkin. 2012. The Concert Queuing Game with Random Arrival Volume. *Sixth International ICST Conference on Performance Evaluation Methodologies and Tools (VALUETOOLS 2012)*. 317-325. [\(pdf\)](#) (best paper award)
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4. S. Juneja. 2011. An Introduction to Financial Mathematics. *Math Unlimited: Essays in Mathematics*. Editors: H.N. Ramaswamy, C.S. Yogananda, R. Sujatha, Science Publishers. 191-223 . [pdf](#)
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## 2010

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3. J. Hong and S. Juneja. 2009. Estimating the Mean of a Nonlinear Function of a Conditional Expectation. *Proceedings of Winter Simulation Conference*. IEEE Press 1223-1236. ([pdf](#))
4. S Juneja and L Ramprasath. 2009. Nested Simulation for Portfolio Losses within a Time Horizon. *Proceedings of Winter Simulation Conference*. IEEE Press. 434-443.

## 2008

1. Bassamboo, S. Juneja and A. Zeevi. 2008. Portfolio Credit Risk with Extremal Dependence' *Operations Research*, 56, 3, 593-606 ([pdf of a draft](#))
2. P. Glasserman and S. Juneja. 2008. Uniformly Efficient Importance Sampling for the Tail Distribution of Sums of Random Variables. *Mathematics of Operations Research*, 33 (1) 36-50.[pdf](#)
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1. S. Juneja. 2007. Estimating Tail Probabilities of Heavy Tailed Distributions with Asymptotically Zero Relative Error. *Queueing Systems*,57, 2-3, 115-127.[\(pdf\)](#)

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4. S. Andradottir, P. Glasserman, P. Glynn, P. Heidelberger, S. Juneja. 2007. Perwez Shahabuddin, 1962-2005: A Professional Appreciation. *ACM TOMACS*, **17**, 2 ([pdf](#))

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1. Ahamed, V. S. Borkar, S. Juneja. 2006. Adaptive Importance Sampling for Markov Chains using Stochastic Approximation, *Operations Research*, **54**,3, 489-504. ([pdf](#))
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