

# Publications by Goran Peskir

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## Papers

- [1] Sticky Bessel diffusions. *Research Report No. 5* (2019), *Probab. Statist. Group Manchester*, (24 pp). To appear in *Stochastic Process. Appl.*
- [2] Optimal real-time detection of a drifting Brownian coordinate. *Research Report No. 1* (2018), *Probab. Statist. Group Manchester*, (with P. A. Ernst and Q. Zhou), (37 pp). *Ann. Appl. Probab.* Vol. 30, No. 3, 2020, (1032–1065).
- [3] Global  $C^1$  regularity of the value function in optimal stopping problems. *Research Report No. 13* (2016), *Probab. Statist. Group Manchester*, (with Tiziano de Angelis), (29 pp). *Ann. Appl. Probab.* Vol. 30, No. 3, 2020, (1007–1031).
- [4] Continuity of the optimal stopping boundary for two-dimensional diffusions. *Research Report No. 4* (2015), *Probab. Statist. Group Manchester* (23 pp). *Ann. Appl. Probab.* Vol. 29, No. 1, 2019, (505–530).
- [5] Constrained dynamic optimality and binomial terminal wealth. *Research Report No. 12*, 2016, *Probab. Statist. Group Manchester*, (with Jesper Pedersen), (17 pp). *SIAM J. Control Optim.* Vol. 56, No. 2, 2018 (1342–1357).
- [6] Quickest detection problems for Bessel processes. *Research Report No. 6*, 2015, *Probab. Statist. Group Manchester*, (with Peter Johnson), (47 pp). *Ann. Appl. Probab.* Vol. 27, No. 2, 2017, (1003–1056).
- [7] Sequential testing problems for Bessel processes. *Research Report No. 24*, 2014, *Probab. Statist. Group Manchester*, (with Peter Johnson), (29 pp). *Trans. Amer. Math. Soc.* Vol. 370, No. 3, 2018, (2085–2113).
- [8] Optimal mean-variance portfolio selection. *Research Report No. 14*, 2013, *Probab. Statist. Group Manchester*, (with J. L. Pedersen), (26 pp). *Math. Financ. Econ.* Vol. 11, No. 2, 2017, (137–160).
- [P2] Optimal prediction of resistance and support levels. *Research Report No. 11*, 2013, *Probab. Statist. Group Manchester*, (with T. De Angelis), (18 pp). *Appl. Math. Finance* 23, 2016, (465–483).
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- [12] A probabilistic solution to the Stroock-Williams equation. *Research Report* No. 18, 2011, *Probab. Statist. Group Manchester*, (9 pp). *Ann. Probab.* Vol. 42, No. 5, 2014, (2197–2206).
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- [18] Predicting the ultimate supremum of a stable Lévy process with no negative jumps. *Research Report* No. 28, 2009, *Probab. Statist. Group Manchester*, (with V. Bernyk and R. C. Dalang), (33 pp). *Ann. Probab.* Vol. 39, No. 6, 2011 (2385–2423).
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- [96] Extending finite measures to perturbed  $\sigma$ -algebras. *Math. Inst. Aarhus, Preprint Ser.* No. 25, 1991, (25 pp). *Proc. Funct. Anal.* V (Dubrovnik 1997), *Various Publ. Ser. Aarhus*, No. 44, 1998, (77–104).
- [97] A necessary and sufficient condition for the extension of a finite measure in the case of a two-element disjoint perturbation. *Glas. Mat. Ser. III*, Vol. 27 (47), No. 1, 1992, (31–48).



## Books

- [B1] *Optimal stopping and free-boundary problems*. (Co-author: Albert N. Shiryaev). Lectures in Mathematics, ETH Zürich, Birkhäuser, 2006, (500 pp).
- [B2] *Essentials of Brownian motion*. In preparation.
- [B3] *From uniform laws of large numbers to uniform ergodic theorems*. Lecture Notes Series No. 66, 2000, Dept. Math. Univ. Aarhus, (142 pp).

## Encyclopedia

- [E1] *Optimal stopping and dynamic programming*. (Co-author: N. H. Bingham). *Lecture Notes* No. 1, 2006, *Probab. Statist. Group Manchester*, (12 pp). *Encyclopedia of Quantitative Risk Assessment and Analysis*, John Wiley & Sons, Chichester, 2008, (1236–1243).

## Editorials

- [R1] *Optimal stopping with applications: an editorial introduction*. (Co-authors: S. D. Jacka and P. Salminen). *Stochastics*, Vol. 83, No. 4–6, 2011, (311–313).
- [R2] *Optimal stopping with applications: an editorial prelude*. (Co-authors: S. D. Jacka and A. E. Kyprianou). *Stochastics*, Vol. 79, No. 1–2, 2007, (1–4).
- [R3] *Special issue on optimal stopping with applications*. (Co-authors: S. D. Jacka and A. E. Kyprianou). *Stochastics*, Vol. 79, No. 3–4, 2007, (197).

## Theses

- [T1] *Principles of optimal stopping and free-boundary problems*. D.Sc. thesis, Faculty of Mathematics, University of Aarhus. Lecture Notes Series No. 68, 2001, Dept. Math. Univ. Aarhus, (95 pp).
- [T2] *Asymptotic likelihood theory and uniform convergence of stochastic processes*. Ph.D. thesis, Faculty of Mathematics, University of Aarhus, 1993, (236 pp).
- [T3] *Asymptotic likelihood theory*. M.Sc. thesis, Faculty of Mathematics, University of Zagreb, 1990, (140 pp).

## Preprints

- [P1] Quickest real-time detection of a Brownian coordinate drift. *Research Report* No. 15 (2018), *Probab. Statist. Group Manchester*, (with P. A. Ernst), (22 pp). Submitted.
- [P2] Detecting the presence of a random drift in Brownian motion. *Research Report* No. 10 (2017), *Probab. Statist. Group Manchester*, (with P. Johnson, J. L. Pedersen and C. Zucca), (25 pp). Submitted.