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Papers

- [1] Quickest real-time detection of multiple Brownian drifts. *Research Report* No. 2 (2022), *Probab. Statist. Group Manchester*, (with P. A. Ernst and H. Mei), (26 pp). To appear in *SIAM J. Control Optim.*
- [2] On Newton’s first law of motion. *Research Report* No. 1 (2021), *Probab. Statist. Group Manchester*, (6 pp). *Axioms*, Vol. 11, Issue 7 (319), 2022, (1–5).
- [3] Sticky Feller diffusions. *Research Report* No. 1 (2020), *Probab. Statist. Group Manchester*, (with David Roodman), (32 pp). *Electron. J. Probab.* Vol. 28, 2023, (1–28).
- [4] Sticky Bessel diffusions. *Research Report* No. 5 (2019), *Probab. Statist. Group Manchester*, (24 pp). *Stochastic Process. Appl.* Vol. 150, 2022, (1015–1036).
- [5] Quickest real-time detection of a Brownian coordinate drift. *Research Report* No. 15 (2018), *Probab. Statist. Group Manchester*, (with P. A. Ernst), (22 pp). *Ann. Appl. Probab.* Vol. 32, No. 4, 2022, (2652–2670).
- [6] 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).
- [7] Quickest detection problems for Ornstein-Uhlenbeck processes. *Research Report* No. 11, 2017, *Probab. Statist. Group Manchester*, (with Kristoffer Glover), (29 pp). To appear in *Math. Oper. Res.*
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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.
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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).
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Theses

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