

Publications by Goran Peskir

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Papers

- [1] 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).
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- [5] 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).
- [6] 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).
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- [11] 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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- [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).
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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).
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- [P1] Sticky Bessel diffusions. *Research Report* No. 5 (2019), *Probab. Statist. Group Manchester*, (24 pp). Submitted.
- [P2] 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.
- [P3] 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.