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- [1] 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).
- [2] Sticky Bessel diffusions. *Research Report* No. 5 (2019), *Probab. Statist. Group Manchester*, (24 pp). *Stochastic Process. Appl.* Vol. 150, 2022 (1015–1036).
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- [4] 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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- [11] 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).
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- [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).
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- [P1] Weak solutions in the sense of Schwartz to Dynkin's characteristic operator equation. *Research Report No. 1* (2022), *Probab. Statist. Group Manchester*, (20 pp). Submitted.
- [P2] Quickest detection problems for Ornstein-Uhlenbeck processes. *Research Report No. 11*, 2017, *Probab. Statist. Group Manchester*, (with Kristoffer Glover), (28 pp). Submitted.