

# LIST OF PUBLICATIONS OF MARIO ABUNDO

## Journals/Collections

78. M. Abundo (Ed.): Special Issue Reprint *Stochastic Modeling in Biological System* mdpi.com/journal/fractalfract. MDPI Basel, Switzerland  
ISBN 978-3-7258-1241-7 (Hbk) ISBN 978-3-7258-1242-4 (PDF)  
doi.org/10.3390/books978-3-7258-1242-4 (2024).
77. M. Abundo: *The first-passage area of a Wiener process with stochastic resetting.* Methodol Comput Appl Probab (2023) 25:92 <https://doi.org/10.1007/s11009-023-10069-4>
76. M. Abundo, E. Pirozzi: *On the Estimation of the Persistence Exponent for a Fractionally Integrated Brownian Motion by Numerical Simulations.* Fractal Fract. 2023, 7, 107.  
<https://doi.org/10.3390/fractalfract7020107>
75. M. Abundo: *Asymptotic of the running maximum distribution of a Gaussian Bridge.* (2022) Stochastic Analysis and Applications. Published online: 19 September 2022; pg.. 1-20.  
DOI: 10.1080/07362994.2022.2123344
74. M. Abundo: *Some examples of solutions to an inverse problem for the first-passage place of a jump-diffusion process.* Control & Cybernetics Vol. 51 (2022) No. 1, pg. 31-42.  
DOI: 10.2478/candc-2022-000373.
73. M. Abundo: *The first-passage area of Ornstein-Uhlenbeck process revisited.* (2021) Stochastic Analysis and Applications. Published online: 28 Dec 2021; pg. 1-19.  
DOI: 10.1080/07362994.2021.2018335
72. M. Abundo, E. Pirozzi: *Fractionally Integrated Gauss-Markov processes and applications.* Communications in Nonlinear Science and Numerical Simulation (2021),  
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71. M. Abundo: *On the first-passage times of certain Gaussian processes, and related asymptotics.* Stochastic Analysis and Applications 2021, Vol. 39, No. 4, 712-727. Published online: 09 Nov 2020. <https://doi.org/10.1080/07362994.2020.1843495>
70. M. Abundo, E. Pirozzi: *On the Entropy of Fractionally Integrated Gauss-Markov Processes.* Mathematics 2020, 8(11), 2031; <https://doi.org/10.3390/math8112031>
69. M. Abundo: *An inverse problem for the first-passage place of some diffusion processes with random starting point.* Stochastic Analysis and Applications 2020, VOL. 38, No. 6, 1122–1133  
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68. M. Abundo, M. B. Scioscia Santoro: *On the successive passage times of certain one-dimensional diffusions.* Lecture Notes in Computer Science, vol. 12013, pp. 1–9, (2020).  
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67. M. Abundo, G. Ascione, M.F. Carfora, E. Pirozzi: *A fractional PDE for first passage time of time-changed Brownian motion and its numerical solution.* Applied Numerical Mathematics 155 (2020), 103--118. <https://doi.org/10.1016/j.apnum.2019.07.020>
66. M. Abundo: *Randomization of a linear boundary in the first-passage problem of Brownian motion.* Stochastic Analysis and Applications, (2020) 38:2, 343-351  
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65. M. Abundo, E. Pirozzi: *On the Integral of the Fractional Brownian Motion and Some Pseudo-Fractional Gaussian Processes.* Mathematics 2019, 7(10), 991, 1–12;  
<https://doi.org/10.3390/math7100991>
64. M. Abundo: *An inverse first-passage problem revisited: the case of fractional Brownian motion and time-changed Brownian motion.* Stochastic Analysis and Applications, 2019, vol. 37, No. 5, 708–716.  
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62. M. Abundo: *The Randomized First-Hitting Problem of Continuously Time-Changed Brownian Motion*. *Mathematics* 2018 6(6), 91, 1–10. <https://doi.org/10.3390/math6060091>
61. M. Abundo, M. Abundo: *Some Remarks on the Mean of the Running maximum of Integrated Gauss-Markov Processes and Their First-Passage Times*. *Lecture Notes in Computer Science ( LNCS) 10672, Computer Aided Systems Theory*. R. Moreno-Diaz et al. (Eds.): EUROCAST 2017, Part II, LNCS 10672, pp. 72–79, 2018. [https://doi.org/10.1007/978-3-319-74727-9\\_9](https://doi.org/10.1007/978-3-319-74727-9_9)
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47. M. Abundo: *On the representation of an integrated Gauss-Markov process*. *Scientiae Mathematicae Japonicae Online*, e-2013, 719–723
46. M. Abundo: *Solving an inverse first-passage-time problem for Wiener process subject to random jumps from a boundary*. *Stochastic Anal. Appl.* 31: 4, 695-707 (2013).

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38. M. Abundo: *First passage problems for one-dimensional diffusions with random jumps from a boundary*. *Stochastic Anal. Appl.* 29 (1) (2011), 121- 145.
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20. M. Abundo, E. Pirozzi *Integrated Gauss-Markov processes and fractional integrated processes with applications*. Abstract 9-th International Workshop on Applied Probability IWAP 2018, 18-21 June 2018, Budapest, Hungary.
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15. M. Abundo, M. Abundo: *Some remarks on the first-crossing area of a diffusion process with jumps over a constant boundary*. In: *Computer Aided System Theory* (Quesada-Arenciba, Rodrigues, Moreno-Diaz R. jr., Moreno-Diaz R. eds.) Extended Abstracts of the 14th International Conference on Computer Aided System Theory, EUROCAST 2013, IUCTC Universidad de Las Palmas de Gran Canaria, ISBN-13: 978-84-695-6971-9, pp. 5-6.
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12. P. Abundo, N. Rosato and M. Abundo *A Stochastic Model for Infective Events in Operating Room Caused by Air Contamination*. In: *Proceedings of BIOCAMP 2007*, CP1028, Collective

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5. M. Abundo: *Sequencing DNA fragments by using a simulated annealing algorithm*  
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## Preprints.

1. M. Abundo: *An inverse problem for the first-passage place of a one-dimensional diffusion process with stochastic resetting. (2023)*

## **Books**

1. M. Abundo: *Esercizi e temi d'esame di Calcolo delle Probabilità e Statistica*.  
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