

LIST OF PUBLICATIONS OF MARIO ABUNDO

Journals/Collections

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), doi: <https://doi.org/10.1016/j.cnsns.2021.105862> (arXiv:1905.08167 [1905.081167.pdf](https://arxiv.org/abs/1905.08167))
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>
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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 <https://doi.org/10.1080/07362994.2020.1768867>
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). In: Moreno-Díaz R., Pichler F., Quesada-Arencibia A. (eds) Computer Aided Systems Theory – EUROCAST 2019. https://doi.org/10.1007/978-3-030-45093-9_24 . See also [arXiv:1803.09910](https://arxiv.org/abs/1803.09910)
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 (Published online: 26 Nov 2019) <https://doi.org/10.1080/07362994.2019.1695629>
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. <https://doi.org/10.1080/07362994.2019.1608834>
63. M. Abundo, S. Furia: *Joint Distribution of First-Passage Time and First-Passage Area of Certain Lévy Processes*. Methodol Comput Appl Probab (2019) 21:1283–1302 <https://doi.org/10.1007/s11009-018-9677-5>
62. M. Abundo: *The Randomized First-Hitting Problem of Continuously Time-Changed Brownian*

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 59. M. Abundo: *The arctangent law for a certain random time related to one-dimensional diffusions*. Stochastic Analysis and Applications, 36(1), 181–187 (2018). <https://doi.org/10.1080/07362994.2017.1387565>
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 51. M. Abundo: *On First-Hitting Time of a Linear Boundary by Perturbed Brownian Motion*. The Open Mathematics Journal, 2014, Vol. 7, pp 6-8; doi:10.2174/1874117701407010006
 50. M. Abundo: *One-dimensional reflected diffusions with two boundaries and an inverse first-hitting problem*. Stochastic Anal. Appl. 32: 975–991, 2014. DOI 10.1080/07362994.2014.959595
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43. M. Abundo, C. Macci, G. Stabile: *Asymptotic results for exit probabilities of stochastic processes governed by an integral type rate function*. Prob. Math. Statis. Vol. 32, (1), (2012), 25-39.
 42. M. Abundo: *First-passage time of a stochastic integral process through a linear boundary*. International Journal of Applied Mathematics (IJAM), vol. 25, No 1, (2012), 41-49.
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16. M. Abundo: *An inverse first-passage problem for one-dimensional diffusions reflected between two boundaries*. In: SMTDA 2014 (Christos H. Skiadas ed.) Book of Abstracts of the 3rd Stochastic Modeling Techniques and Data Analysis International Conference. Lisbona, Portugal, June 11-14, 2014. Published by: ISAST: Intern. Soc. for Advanc. of Science and Technology. Book ISBN: 978-618-81257-5-9; e-Book ISBN: 978-618-81257-6-6, pp. 6-7. Conference Proceedings: pp. 1-12.
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