Publications in Refereed Journals

The highlighted text is a link to the article.

1. (with H. Alayed) Brownian Motion with a Horizontal Bessel Drift in a Parabolic-type Domain, *Stochastic Processes and their Applications*, to appear.

2. (with R. Smits) The Behavior at Infinity of p-Harmonic Measure in an Infinite Slab, *Michigan Mathematical Journal,* **70** 561–585 (2021).

3. (with R. Smits) The p-Harmonic Measure of Small Axially Symmetric Sets, *Potential Analysis,* **49** 583–608 (2018).

4. (with R. Smits) The p-Harmonic Measure of a Small Spherical Cap, *Le Matematiche,* **71** 149–171 (2016).

5. (with R. Bañuelos) On the first eigenfunction of the symmetric stable process in a bounded Lipschitz domain, *Potential Analysis,* **42** 573–583 (2015).

6. (with R. Smits) The tug-of-war without noise and the Infinity Laplacian in a wedge, *Stochastic Processes and their Applications*, **123** 4219–4255 (2013).

7. (with R. Smits) The expected time to end the tug-of-war in a wedge, *Probability Theory and Related Fields*, **155** 347-378 (2013).

8. Brownian motion in a quasi-cone, *Probability Theory and Related Fields*, **154** 127–148 (2012).

9. The Martin kernel for unbounded domains, *Potential Analysis*, **32** 389-404 (2010).

10. The exit place of Brownian motion in an unbounded domain, *Electronic Journal of Probability*, **14** 2657-2690 (2009).

11. The growth of the Martin kernel in a horn-shaped domain, *Indiana University Mathematical Journal* **57** 3115–3130 (2008).

12. The exit place of Brownian motion in the complement of a horn, *Electronic Journal of Probability* **13** 1068–1095 (2008).

13. (with P. J. Méndez-Hernández) α-continuity properties of the symmetric α-stable process, *Transactions of the American Mathematical Society* **359** 2343–2359 (2007).

14. The chance of a long lifetime for Brownian motion in a horn-shaped domain, *Electronic Communications in Probability* **12** 134–139 (2007).

15. (with R. Smits) The influence of a power of a Bessel drift on the exit time of Brownian motion from a half-line, *Stochastic Processes and Their Applications* **117** 629–654 (2007).

16. (with R. Smits) Brownian motion in self-similar domains, *Bernoulli* **12** 113-132 (2006).

17. (with R. Bañuelos) The exit distribution for iterated Brownian motion in cones, *Stochastic Processes and Their Applications* **116** 36–69 (2006).
18. (with R. Smits) Brownian motion in twisted domains, *Transactions of the American Mathematical Society* **357** 1245-1274 (2005).
19. Uniqueness for diffusions degenerating at the boundary of a smooth bounded set, *Annals of Probability* **32** 3167–3190 (2004).
20. Higher order PDEs and symmetric stable processes, *Probability Theory and Related Fields* **129** 495–536 (2004). Correction, **133** 141–143 (2005).
21. Iterated Brownian motion in an open set, *Annals of Applied Probability* **14** 1529–1558 (2004).
22. The cone of positive harmonic functions for scale-invariant diffusions, *Stochastics and Stochastics Reports* **75** 181–203 (2003).
23. The adjoint process of reflected Brownian motion in a cone, *Stochastics and Stochastics Reports* **71** 201–216 (2001).
24. (with R. Bañuelos and R. Smits) The first exit time of planar Brownian motion from the interior of a parabola, *Annals of Probability* **29** 882–901 (2001).
25. One dimensional scale invariant diffusions, *Stochastics and Stochastics Reports* **70** 131–151 (2000).
26. The adjoint process of killed reflected Brownian motion in a cone and applications, *Annals of Probability* **27** 1679–1737 (1999).
27. Scale invariant diffusions: transience and nonpolar points, *Bernoulli* **5** 589-614 (1999).
28. On hitting single points by a multidimensional diffusion, *Stochastics and Stochastics Reports* **65** 1–11 (1998).
29. (with D. Hobson, E. H. Toby and E. Housworth) Escape rates for transient reflected Brownian motion in wedges and cones, *Stochastics and Stochastics Reports* **57** 199–211 (1996).
30. Brownian motion in a wedge with variable reflection: existence and uniqueness, *Annals of Probability* **24** 148–181 (1996).
31. Invariant measures for transient reflected Brownian motion in a wedge: existence and uniqueness, *Journal of Multivariate Analysis* **48** 203–227 (1994).
32. (with E. H. Toby), Reflecting Brownian motion in a cusp, *Transactions of the American Mathematical Society* **339** 297–321 (1993).
33. (with E. H. Toby), On the semimartingale representation of reflecting Brownian motion in a cusp, *Probability Theory and Related Fields* **94** 505–524 (1993).

34. Explicit semimartingale representation of Brownian motion in a wedge, *Stochastic Processes and their Applications* **34** 67–97 (1990).

35. The first exit time of a two-dimensional symmetric stable process from a wedge, *Annals of Probability* **18** 1034–1070 (1990).

36. Remark on "Exit times from cones in $\mathbb{R}^n$ of Brownian motion", *Probability Theory and Related Fields* **79** 95–97 (1988).

37. Doob's conditioned diffusions and their lifetimes, *Annals of Probability* **16** 1063–1083 (1988).

38. Stopping times of Bessel processes, *Annals of Probability* **15** 1044–1051 (1987).

39. The lifetime of conditioned Brownian motion in certain Lipschitz domains, *Probability Theory and Related Fields* **75** 55–65 (1987).

40. Exit times from cones in $\mathbb{R}^n$ of Brownian motion, *Probability Theory and Related Fields* **74** 1–29 (1987).

41. L^p-inequalities for stopping times of diffusions, *Transactions of the American Mathematical Society* **295** 765–782 (1986).