Publications in Refereed Journals

The highlighted text is a link to the article.

1. The Martin kernel for unbounded domains, to appear, *Potential Analysis*.
2. The exit place of Brownian motion in an unbounded domain, *Electronic Journal of Probability*, **14** 2657-2690 (2009).
3. The growth of the Martin kernel in a horn-shaped domain, *Indiana University Mathematical Journal* **57** 3115–3130 (2008).
4. The exit place of Brownian motion in the complement of a horn, *Electronic Journal of Probability* **13** 1068–1095 (2008).
5. (with P. J. Méndez-Hernández) α-continuity properties of the symmetric α-stable process, *Transactions of the American Mathematical Society* **359** 2343–2359 (2007).
6. The chance of a long lifetime for Brownian motion in a horn-shaped domain, *Electronic Communications in Probability* **12** 134–139 (2007).
7. (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).
8. (with R. Smits) Brownian motion in self-similar domains, *Bernoulli* **12** 113-132 (2006).
9. (with R. Bañuelos) The exit distribution for iterated Brownian motion in cones, *Stochastic Processes and Their Applications* **116** 36–69 (2006).
10. (with R. Smits) Brownian motion in twisted domains, *Transactions of the American Mathematical Society* **357** 1245-1274 (2005).
11. Uniqueness for diffusions degenerating at the boundary of a smooth bounded set, *Annals of Probability* **32** 3167–3190 (2004).
12. Higher order PDEs and symmetric stable processes, *Probability Theory and Related Fields* **129** 495–536 (2004). Correction, **133** 141–143 (2005).
13. Iterated Brownian motion in an open set, *Annals of Applied Probability* **14** 1529–1558 (2004).
14. The cone of positive harmonic functions for scale-invariant diffusions, *Stochastics and Stochastics Reports* **75** 181–203 (2003).
15. The adjoint process of reflected Brownian motion in a cone, *Stochastics and Stochastics Reports* **71** 201–216 (2001).
16. (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).

17. One dimensional scale invariant diffusions, *Stochastics and Stochastics Reports* **70** 131–151 (2000).

18. The adjoint process of killed reflected Brownian motion in a cone and applications, *Annals of Probability* **27** 1679–1737 (1999).

19. Scale invariant diffusions: transience and nonpolar points, *Bernoulli* **5** 589-614 (1999).

20. On hitting single points by a multidimensional diffusion, *Stochastics and Stochastics Reports* **65** 1–11 (1998).

21. (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).

22. Brownian motion in a wedge with variable reflection: existence and uniqueness, *Annals of Probability* **24** 148–181 (1996).

23. Invariant measures for transient reflected Brownian motion in a wedge: existence and uniqueness, *Journal of Multivariate Analysis* **48** 203–227 (1994).

24. (with E. H. Toby), Reflecting Brownian motion in a cusp, *Transactions of the American Mathematical Society* **339** 297–321 (1993).

25. (with E. H. Toby), On the semimartingale representation of reflecting Brownian motion in a cusp, *Probability Theory and Related Fields* **94** 505–524 (1993).

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

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

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

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

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

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

32. Exit times from cones in R^n of Brownian motion, *Probability Theory and Related Fields* **74** 1–29 (1987).

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