

Publications in Refereed Journals

The highlighted text is a link to the article.

1. [\$L^p\$ -inequalities for stopping times of diffusions](#), *Transactions of the American Mathematical Society* **295** 765–782 (1986).
2. [Exit times from cones in \$R^n\$ of Brownian motion](#), *Probability Theory and Related Fields* **74** 1–29 (1987).
3. [The lifetime of conditioned Brownian motion in certain Lipschitz domains](#), *Probability Theory and Related Fields* **75** 55–65 (1987).
4. [Stopping times of Bessel processes](#), *Annals of Probability* **15** 1044–1051 (1987).
5. [Doob's conditioned diffusions and their lifetimes](#), *Annals of Probability* **16** 1063–1083 (1988).
6. [Remark on "Exit times from cones in \$R^n\$ of Brownian motion"](#), *Probability Theory and Related Fields* **79** 95–97 (1988).
7. [The first exit time of a two-dimensional symmetric stable process from a wedge](#), *Annals of Probability* **18** 1034–1070 (1990).
8. [Explicit semimartingale representation of Brownian motion in a wedge](#), *Stochastic Processes and their Applications* **34** 67–97 (1990).
9. (with E. H. Toby), [On the semimartingale representation of reflecting Brownian motion in a cusp](#), *Probability Theory and Related Fields* **94** 505–524 (1993).
10. (with E. H. Toby), [Reflecting Brownian motion in a cusp](#), *Transactions of the American Mathematical Society* **339** 297–321 (1993).
11. [Invariant measures for transient reflected Brownian motion in a wedge: existence and uniqueness](#), *Journal of Multivariate Analysis* **48** 203–227 (1994).
12. [Brownian motion in a wedge with variable reflection: existence and uniqueness](#), *Annals of Probability* **24** 148–181 (1996).
13. (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).
14. [On hitting single points by a multidimensional diffusion](#), *Stochastics and Stochastics Reports* **65** 1–11 (1998).
15. [Scale invariant diffusions: transience and nonpolar points](#), *Bernoulli* **5** 589–614 (1999).
16. [The adjoint process of killed reflected Brownian motion in a cone and applications](#), *Annals of Probability* **27** 1679–1737 (1999).

17. One dimensional scale invariant diffusions, *Stochastics and Stochastics Reports* **70** 131–151 (2000).
18. (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).
19. The adjoint process of reflected Brownian motion in a cone, *Stochastics and Stochastics Reports* **71** 201–216 (2001).
20. The cone of positive harmonic functions for scale-invariant diffusions, *Stochastics and Stochastics Reports* **75** 181–203 (2003).
21. The lifetime of iterated Brownian motion in an open set, *Annals of Applied Probability* **14** 1529–1558 (2004).
22. Higher order PDEs and symmetric stable processes, *Probability Theory and Related Fields* **129** 495–536 (2004). Correction, **133** 141–143 (2005).
23. Uniqueness for diffusions degenerating at the boundary of a smooth bounded set, *Annals of Probability* **32** 3167–3190 (2004).
24. (with R. Smits) Brownian motion in twisted domains, *Transactions of the American Mathematical Society* **357** 1245–1274 (2005).
25. (with R. Bañuelos) The exit distribution for iterated Brownian motion in cones, *Stochastic Processes and Their Applications* **116** 36–69 (2006).
26. (with R. Smits) Brownian motion in self-similar domains, *Bernoulli* **12** 113–132 (2006).
27. (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).
28. The chance of a long lifetime for Brownian motion in a horn-shaped domain, *Electronic Communications in Probability* **12** 134–139 (2007).
29. (with P. J. Méndez-Hernández) α -continuity properties of the symmetric α -stable process, *Transactions of the American Mathematical Society* **359** 2343–2359 (2007).
30. The exit place of Brownian motion in the complement of a horn, *Electronic Journal of Probability* **13** 1068–1095 (2008).
31. The growth of the Martin kernel in a horn-shaped domain, *Indiana University Mathematical Journal*, to appear.