Mario Rosolino Abundo

List of Publications by Year
in descending order

29 papers	225 citations	1040056 9 h-index	1125743 13 g-index
30 all docs	30 docs citations	30 times ranked	90 citing authors

#	Article	IF	Citations
1	The first-passage area of Ornstein-Uhlenbeck process revisited. Stochastic Analysis and Applications, 2023, 41, 358-376.	1.5	4
2	On the first-passage times of certain Gaussian processes, and related asymptotics. Stochastic Analysis and Applications, 2021, 39, 712-727.	1.5	5
3	Fractionally integrated Gauss-Markov processes and applications. Communications in Nonlinear Science and Numerical Simulation, 2021, 101, 105862.	3.3	5
4	On the Entropy of Fractionally Integrated Gaussâ€"Markov Processes. Mathematics, 2020, 8, 2031.	2.2	1
5	Randomization of a linear boundary in the first-passage problem of Brownian motion. Stochastic Analysis and Applications, 2020, 38, 343-351.	1.5	0
6	An inverse problem for the first-passage place of some diffusion processes with random starting point. Stochastic Analysis and Applications, 2020, 38, 1122-1133.	1.5	2
7	Joint Distribution of First-Passage Time and First-Passage Area of Certain LÃ©vy Processes. Methodology and Computing in Applied Probability, 2019, 21, 1283-1302.	1.2	4
8	An inverse first-passage problem revisited: the case of fractional Brownian motion, and time-changed Brownian motion. Stochastic Analysis and Applications, 2019, 37, 708-716.	1.5	7
9	On the Integral of the Fractional Brownian Motion and Some Pseudo-Fractional Gaussian Processes. Mathematics, 2019, 7, 991.	2.2	11
10	Integrated stationary Ornsteinâ€"Uhlenbeck process, and double integral processes. Physica A: Statistical Mechanics and Its Applications, 2018, 494, 265-275.	2.6	15
11	The Randomized First-Hitting Problem of Continuously Time-Changed Brownian Motion. Mathematics, 2018, 6, 91.	2.2	4
12	The arctangent law for a certain random time related to one-dimensional diffusions. Stochastic Analysis and Applications, 2018, 36, 181-187.	1.5	1
13	The mean of the running maximum of an integrated Gaussâ€"Markov process and the connection with its first-passage time. Stochastic Analysis and Applications, 2017, 35, 499-510.	1.5	8
14	On the Joint Distribution of First-passage Time and First-passage Area of Drifted Brownian Motion. Methodology and Computing in Applied Probability, 2017, 19, 985-996.	1.2	8
15	On the excursions of drifted Brownian motion and the successive passage times of Brownian motion. Physica A: Statistical Mechanics and Its Applications, 2016, 457, 176-182.	2.6	4
16	A randomized first-passage problem for drifted Brownian motion subject to hold and jump from a boundary. Stochastic Analysis and Applications, 2016, 34, 38-46.	1.5	0
17	One-Dimensional Reflected Diffusions with Two Boundaries and an Inverse First-Hitting Problem. Stochastic Analysis and Applications, 2014, 32, 975-991.	1.5	8
18	On the First-Passage Area of a One-Dimensional Jump-Diffusion Process. Methodology and Computing in Applied Probability, 2013, 15, 85-103.	1.2	11

#	ARTICLE	IF	CITATIONS
19	Solving an Inverse First-Passage-Time Problem for Wiener Process Subject to Random Jumps from a Boundary. Stochastic Analysis and Applications, 2013, 31, 695-707.	1.5	5
20	The double-barrier inverse first-passage problem for Wiener process with random starting point. Statistics and Probability Letters, 2013, 83, 168-176.	0.7	9
21	Investigating the Distribution of the First-Crossing Area of a Diffusion Process with Jumps Over a Threshold. The Open Applied Mathematics Journal, 2013, 6, 18-28.	0.3	2
22	An inverse first-passage problem for one-dimensional diffusions with random starting point. Statistics and Probability Letters, 2012, 82, 7-14.	0.7	21
23	On the First Hitting Time of a One-dimensional Diffusion and a Compound Poisson Process. Methodology and Computing in Applied Probability, 2010, 12, 473-490.	1.2	13
24	First-Passage Problems for One-Dimensional Diffusions with Random Jumps from a Boundary. Stochastic Analysis and Applications, 2010, 29, 121-145.	1.5	4
25	Limit at Zero of the First-Passage Time Density and the Inverse Problem for One-Dimensional Diffusions. Stochastic Analysis and Applications, 2006, 24, 1119-1145.	1.5	18
26	On the First-Passage Time of a Diffusion Process Over a One-Sided Stochastic Boundary. Stochastic Analysis and Applications, 2003, 21, 1-23.	1.5	8
27	Analysing protein energy data by a stochastic model for cooperative interactions: comparison and characterization of cooperativity. Journal of Mathematical Biology, 2002, 44, 341-359.	1.9	4
28	Some conditional crossing results of Brownian motion over a piecewise-linear boundary. Statistics and Probability Letters, 2002, 58, 131-145.	0.7	30
29	On firstâ€“crossing times of oneâ€“dimensional diffusions over two timeâ€“dependent boundaries. Stochastic Analysis and Applications, 2000, 18, 179-200.	1.5	9