

PEER-REVIEWED PUBLICATIONS

Buonaguidi, B. and Mira, A. (2017). Some optimal variance stopping problems revisited with an application to the Italian Ftse-Mib Stock Index. *Sequential Analysis*, to appear.

Buonaguidi, B. (2017). Discussion on “An effective method for the explicit solution of sequential problems on the real line” by Søren Christensen. *Sequential Analysis*, 36: 24-26.

Buonaguidi, B. and Muliere, P. (2016). Bayesian sequential testing for Lévy processes with diffusion and jump components. *Stochastics*, 88: 1099-1113.

Buonaguidi, B. and Muliere, P. (2016). Optimal sequential testing for an inverse Gaussian process. *Sequential Analysis*, 35: 69 - 83.

Buonaguidi, B. (2015). A remark on optimal variance stopping problems. *Journal of Applied Probability*, 52: 1187 - 1194.

Buonaguidi, B. and Muliere, P. (2015). A collocation method for the sequential testing of a gamma process. *Statistica Sinica*, 25: 1527-1546.

Buonaguidi, B. and Muliere, P. (2015). On the disorder problem for a negative binomial process. *Journal of Applied Probability*, 52: 167-179.

Buonaguidi, B. and Muliere, P. (2014). On the martingale and free-boundary approaches in sequential detection problems with exponential penalty for delay. *Stochastics*, 86: 865-869.

Buonaguidi, B. and Muliere, P. (2013). On the Wald's sequential probability ratio test for Lévy processes. *Sequential Analysis*, 32: 267-287.

Buonaguidi, B. and Muliere, P. (2013). Sequential testing problems for Lévy processes. *Sequential Analysis*, 32: 47-70.

Buonaguidi, B. and Muliere, P. (2012). A note on some sequential problems for the equilibrium value of a Vasicek process. *Pioneer Journal of Theoretical and Applied Statistics*, 4: 101-116.

OUTREACH PUBLICATIONS

Buonaguidi, B. (2017). Credit card fraud: what you need to know. *The Conversation* and reproduced, among others, by the *BBC*.