

[Novikov, A. A.](#)

**On the first passage time of an autoregressive process over a level and an application to a “disorder” problem.** (English. Russian original) [Zbl 0723.60044](#)  
[Theory Probab. Appl. 35, No. 2, 269-279 \(1990\)](#); translation from *Teor. Veroyatn. Primen.* 35, No. 2, 282-292 (1990).

See the review in [Zbl 0702.60048](#).

**MSC:**

[60G40](#) Stopping times; optimal stopping problems; gambling theory

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