

Filip Tronarp

List of Publications by Year in descending order

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Version: 2024-02-01

21
papers

165
citations

1306789

7
h-index

1199166

12
g-index

21
all docs

21
docs citations

21
times ranked

117
citing authors

#	ARTICLE	IF	CITATIONS
1	Bayesian ODE solvers: the maximum a posteriori estimate. <i>Statistics and Computing</i> , 2021, 31, 1.	0.8	11
2	Maximum Likelihood Estimation and Uncertainty Quantification for Gaussian Process Approximation of Deterministic Functions. <i>SIAM-ASA Journal on Uncertainty Quantification</i> , 2020, 8, 926-958.	1.1	10
3	Variable Splitting Methods for Constrained State Estimation in Partially Observed Markov Processes. <i>IEEE Signal Processing Letters</i> , 2020, 27, 1305-1309.	2.1	2
4	State-Space Gaussian Process for Drift Estimation in Stochastic Differential Equations. , 2020, , .		3
5	Importance Densities for Particle Filtering Using Iterated Conditional Expectations. <i>IEEE Signal Processing Letters</i> , 2020, 27, 211-215.	2.1	5
6	Probabilistic solutions to ordinary differential equations as nonlinear Bayesian filtering: a new perspective. <i>Statistics and Computing</i> , 2019, 29, 1297-1315.	0.8	21
7	Updates in Bayesian Filtering by Continuous Projections on a Manifold of Densities. , 2019, , .		2
8	Iterated Extended Kalman Smoother-Based Variable Splitting for L_1 -Regularized State Estimation. <i>IEEE Transactions on Signal Processing</i> , 2019, 67, 5078-5092.	3.2	11
9	Iterative statistical linear regression for Gaussian smoothing in continuous-time non-linear stochastic dynamic systems. <i>Signal Processing</i> , 2019, 159, 1-12.	2.1	4
10	Gaussian Process Classification Using Posterior Linearization. <i>IEEE Signal Processing Letters</i> , 2019, 26, 735-739.	2.1	5
11	Gaussian Target Tracking With Direction-of-Arrival von Misesâ€Fisher Measurements. <i>IEEE Transactions on Signal Processing</i> , 2019, 67, 2960-2972.	3.2	12
12	Student's t <math>t</math>-Filters for Noise Scale Estimation. <i>IEEE Signal Processing Letters</i> , 2019, 26, 352-356.	2.1	12
13	Regularized State Estimation And Parameter Learning Via Augmented Lagrangian Kalman Smoother Method. , 2019, , .		3
14	Asymptotics of Maximum Likelihood Parameter Estimates For Gaussian Processes: The Ornsteinâ€Uhlenbeck Prior. , 2019, , .		2
15	Iterative Filtering and Smoothing in Nonlinear and Non-Gaussian Systems Using Conditional Moments. <i>IEEE Signal Processing Letters</i> , 2018, 25, 408-412.	2.1	46
16	Combined Analysis-L1 and Total Variation ADMM with Applications to MEG Brain Imaging and Signal Reconstruction. , 2018, , .		4
17	Modeling the Drift Function in Stochastic Differential Equations using Reduced Rank Gaussian Processes. <i>IFAC-PapersOnLine</i> , 2018, 51, 778-783.	0.5	2
18	MIXTURE REPRESENTATION OF THE MATÃ‰RN CLASS WITH APPLICATIONS IN STATE SPACE APPROXIMATIONS AND BAYESIAN QUADRATURE. , 2018, , .		2

#	ARTICLE	IF	CITATIONS
19	Non-Linear Continuous-Discrete Smoothing by Basis Function Expansions of Brownian Motion. , 2018, , .		0
20	Continuous-Discrete von Mises-Fisher Filtering on S^{2} for Reference Vector Tracking. , 2018, , .		4
21	Student-t process quadratures for filtering of non-linear systems with heavy-tailed noise. , 2017, , .		4