## **Bibliography**

- [1] M Sanjeev Arulampalam, Simon Maskell, Neil Gordon, and Tim Clapp. A tutorial on particle filters for online nonlinear/non-gaussian bayesian tracking. *Signal Processing, IEEE Transactions on*, 50(2):174–188, 2002.
- [2] D Avitzour. Stochastic simulation bayesian approach to multitarget tracking. In *Radar, Sonar* and *Navigation, IEE Proceedings*-, volume 142, pages 41–44. IET, 1995.
- [3] Fabien Campillo. Filtrage particulaire et modèles de markov cachés. Cours Master recherche, 2006.
- [4] Olivier Cappé, Simon J Godsill, and Eric Moulines. An overview of existing methods and recent advances in sequential monte carlo. *Proceedings of the IEEE*, 95(5):899–924, 2007.
- [5] James Carpenter, Peter Clifford, and Paul Fearnhead. Improved particle filter for nonlinear problems. *IEE Proceedings-Radar, Sonar and Navigation*, 146(1):2–7, 1999.
- [6] George Casella, Juan Ferrándiz, Daniel Peña, David Rios Insua, José M Bernardo, PA García-López, A González, J Berger, AP Dawid, Thomas J Diciccio, et al. Statistical inference and monte carlo algorithms. Test, 5(2):249–344, 1996.
- [7] Randal Douc and Olivier Cappé. Comparison of resampling schemes for particle filtering. In Image and Signal Processing and Analysis, 2005. ISPA 2005. Proceedings of the 4th International Symposium on, pages 64–69. IEEE, 2005.
- [8] Arnaud Doucet, Simon Godsill, and Christophe Andrieu. On sequential monte carlo sampling methods for bayesian filtering. *Statistics and computing*, 10(3):197–208, 2000.
- [9] Arnaud Doucet and Adam M Johansen. A tutorial on particle filtering and smoothing: Fifteen years later. *Handbook of Nonlinear Filtering*, 12:656–704, 2009.
- [10] Neil J Gordon, David J Salmond, and Adrian FM Smith. Novel approach to nonlinear/non-gaussian bayesian state estimation. In *IEE Proceedings F (Radar and Signal Processing)*, volume 140, pages 107–113. IET, 1993.
- [11] Fredrik Gustafsson, Fredrik Gunnarsson, Niclas Bergman, Urban Forssell, Jonas Jansson, Rickard Karlsson, and P-J Nordlund. Particle filters for positioning, navigation, and tracking. *Signal Processing, IEEE Transactions on*, 50(2):425–437, 2002.
- [12] Jeroen D Hol, Thomas B Schon, and Fredrik Gustafsson. On resampling algorithms for particle filters. In *Nonlinear Statistical Signal Processing Workshop*, 2006 IEEE, pages 79–82. IEEE, 2006.

Bibliography

[13] Adam M Johansen, Ludger Evers, and N Whiteley. Monte carlo methods. *Lecture notes, Bristol: University of Bristol*, 2007.

- [14] Genshiro Kitagawa. Monte carlo filter and smoother for non-gaussian nonlinear state space models. *Journal of computational and graphical statistics*, 5(1):1–25, 1996.
- [15] Augustine Kong, Jun S Liu, and Wing Hung Wong. Sequential imputations and bayesian missing data problems. *Journal of the American statistical association*, 89(425):278–288, 1994.
- [16] François Legland. Filtrage particulaire. In *Proceedings 19eme Colloque GRETSI sur le Traitement du Signal et des Images*, volume 1, pages 1–8, 2003.
- [17] Jun S Liu and Rong Chen. Blind deconvolution via sequential imputations. *Journal of the American Statistical Association*, 90(430):567–576, 1995.
- [18] Jun S Liu and Rong Chen. Sequential monte carlo methods for dynamic systems. *Journal of the American statistical association*, 93(443):1032–1044, 1998.