References 89

## 14. References

Chada, N.K., Iglesias, M.A., Roininen, L. and Stuart, A.M., 2018. Parameterizations for ensemble Kalman inversion. *Inverse Problems* 34, 055009 (3100)

Chen, T. and Oliver, D.S., 2013. Levenberg-Marquardt foms of the iterative ensemble smoother for efficient history matching and uncertainty quantification. *Computational Geosciences*, 17 (4), 689-703.

Engel, J., Buydens, L. and Blanchet, L., 2017. An overview of large-dimensional covariance and precision matrix estimators with applications in chemometrics. *Journal of Chemometrics*. DOI 10.1002/cem.2880.

Halko, N., Martinsson, P.G. and Tropp, J.A., 2011. Finding structure in randomness: probabilistic algorithms for constructing approximate matrix decompositions. *SIAM review*. 53 (2), 217-288.

Luo, X. and Bhakta, T., 2020. Automatic and adaptive localization for ensemble-based history-matching. *Journal of Petroleum Science Engineering*. 184, 106559.

Tropp, J.A., Yurtsever, A, Udell, M. and Cevher, V., 2016. Randomized single-view algorithms for low-rank matrix approximation. *arXiv* preprint *arXiv*:1609000481208

White, J.T., 2018. A model-independent iterative ensemble smoother for efficient history matching and uncertainty quantification in very high dimensions. *Environmental Modeling and Software*, 109. doi: 10.1016/j.envsoft.2018.06.009.