

**KALMAN FILTER BIBLIOGRAPHY:
AGRICULTURE, BIOLOGY, AND MEDICINE**

By

Walter T. Federer
Departments of Biometrics and Statistical Sciences
Cornell University

and

B. R. Murty
Indian National Science Academy
New Delhi

ABSTRACT

This bibliography on the Kalman filter was obtained from the Cornell University Library Resources computer network. The four indexes used were Agricola, Biosis pre-1993, Biosis post-1992, and CAB. The references to Kalman filtering found in these indexes are listed together as one bibliography in Section 2 of the paper. Identification of content for each citation is listed after the reference. The Current Index in Statistics was used to obtain the bibliography given in Section 3. By not combining the Current Index with the others, it is possible to observe the completeness of the Current Index relative to the others. References in the physical sciences fields for the most part are not included in this bibliography unless they appeared in these indexes. References on applications for the most part come from the fields of agriculture, biology, and medicine.

KALMAN FILTER BIBLIOGRAPHY: AGRICULTURE, BIOLOGY, AND MEDICINE

1. INTRODUCTION

The following indices from the Cornell University Gateway Library Resources were used to compile this bibliography of literature citations involving use of the Kalman filter statistical procedure for describing the present or future state of a time process or of added information:

Agricola--Citations and abstracts to literature on agriculture and related topics; over 1,000 journals and other series as well as books, conference proceedings and research reports. 43 citations were found.

Biosis 1969-1992 and 1993 to present—Citations and abstracts to literature on biology, medicine, and related subjects from over 9,000 journals and monographs. 92 citations were found in the 1969-1992 Index and 64 in the 1993-present Index.

CAB—A comprehensive file of agricultural and biological information from 1972 to the present. 82 citations were found.

The following classes are presented to identify the literature citations given in the next section:

<u>Class</u>	<u>Symbol</u>
Agriculture - animal	AGRAN
Agriculture - plants	AGRPL
Agriculture - soils	AGRSO
Biology	BIOLO
Biotechnology	BIOTEC
Chemistry	CHEM
Economics	ECON
Environment	ENVIR
Fisheries	FISH
Forestry	FOR
Hydrology	HYD
Medicine	MED
Meteorology	METER
Pharmacology	PHARM
Kalman filter theory and new developments	KFTDN

The classification is given at the end of the reference citation.

The Current Index to Statistics was found on the web page of the Department of Statistical Sciences. The search for the keyword Kalman filter was used to obtain the literature citations in Section 3. No classification of these citation was made as was done in Section 2.

2. BIBLIOGRAPHY OBTAINED FROM AGRICOLA, BIOSIS, AND CAB INDEXES

- Aboitiz-M. Labadie-J-W. Heermann-D-F. Stochastic soil moisture estimation and forecasting for irrigated fields. *Water Resources Research*. 1986-. 22- (2-). 180-190. AGRPL
- Abraham, B. and K. Vijayan (1992). Time series analysis for repeated surveys. *Communications in Statistics (Simulation)* 21:893-908. ECON
- Adams-D-M. Boyd-R. Angle-J. Evaluating the stability of softwood lumber demand elasticity by end-use sector: a stochastic parameter approach. *Forest Science*. 1992-. 38- (4-). 825-841. FOR
- Agro-Menyang, S. A. (1996). Stochastic discount factor estimation using state-space theory and Kalman filter: Methods and applications. Ph. D. Thesis, Cornell University, 97 pp. KFTND
- Akimoto-K. Kuroda-S. Kajita-M. Prediction of vegetable and fruit prices on the central wholesale market. III: prediction of next day strawberry prices; IV: prediction of strawberry prices a week and a month ahead. *Research Bulletin of the Faculty of Agriculture, Gifu University*. 1986-. (No. 51-). 71-81; 83-90. ECON

- Albiol-Joan. Campmajo-Carles. Casas-Carles. Poch-Manel. Biomass estimation in plant cell cultures: A neural network approach. *Biotechnology Progress*. 11 (1). 1995. 88-92. AGRPL
- Albiol-Joan. Robuste-Jordi. Casas-Carles. Poch-Manel. Biomass estimation in plant cell cultures using an extended Kalman filter. *Biotechnology Progress*. 9 (2). 1993. 174-178. AGRPL
- Andrews, A. A square root formulation of the Kalman covariance equations. *AIAA J*. 5:95-96, 1982. KFTND
- Awwad-H-M. Valdes-J-B. Restrepo-P-J. Streamflow forecasting for Han River Basin, Korea. *Journal of Water Resources Planning and Management*. 1994-. 120- (5-). 651-673. HYD
- Ayesa-E. Florez-J. Garcia-Heras-J-L. Larrea-L. State and coefficients estimation for the activated sludge process using a modified Kalman filter algorithm. *Water Science and Technology*. 1991-. 24- (6-). 235-247. ENVIR
- Banawar, R. N. and J. L. Speyer (1998). Properties of risk sensitive filters/estimators. *IEE Proc. Control Theory and Applications* 145:106-112. KFTND
- Banfield, J. D. and A. E. Raftery (1993). Model based Gaussian and non-Gaussian clustering. *Biometrics* 49:803-821. KFTND
- Barker-T-Q. Brown-S-D. Estimation Of Second-Order Chemical Kinetic Parameters By Using Information-Based Extended Kalman Filtering. *J Chemometrics* 2 (2). 1988. 137-154. KFTND
- Bartoli-F. Cerutti-S. An Optimal Linear Filter For The Reduction Of Noise Superimposed To The Electroencephalographic Signal. *med Eng. 5 (4)*. 1983. 274-280. MED
- Beggs, C. B. and L. Pilote (1991). A model incorporating historic controls into a meta-analysis. *Biometrics* 47:899-907. KFTND
- Bellantoni, J. F. and K. W. Dodge. A square root formulation of the Kalman-Schmidt filter. *AIAA J*. 5:1309-1314, 1967. KFTND
- Bennis-S. Berrada-F. Kang-N. Improving single-variable and multivariable techniques for estimating missing hydrological data. 1997. v. 191 (1/4) *Journal of hydrology*. p. 87-105. METER
- Beresford-Smith-B. Nesbitt-K-V. Van-Helden-D-F. Edge detection at multiple locations using a "radar" tracking algorithm as exemplified in isolated guinea pig lymphatic vessels. *Journal of Neuroscience Methods*. 49 (1-2). 1993. 69-79. AGRAN
- Bergeijk-J-van. Goense-D. Keesman-K-J. Speelman-L. Van-Bergeijk-J. Digital filters to integrate global positioning system and dead reckoning. *Journal of Agricultural Engineering Research*. 1998-. 70- (2-). 135-143. KFTND
- Berkey, C. S. (1996). Uncertainty of the time of first significance in random effects cumulative meta-analysis. *Controlled Clinical Trials* 17:357-371. MED
- Bidwell-V-J. Griffiths-G-A. Adaptive flood forecasting: an application to the Waimakariri River. *Journal of Hydrology, New Zealand*. 1994-. 32- (2-). 1-15. METER
- Bierman, G. J. A new computationally efficient fixed-interval discrete time smoother. *Automatica* 19:503-561, 1983. KFTND
- Bosnjak-A. Bevilacqua-G. Passariello-G. Mora-F. Sanso-B. Carrault- G. An approach to intelligent ischaemia monitoring. *Medical & Biological Engineering & Computing*. 33 (6). 1995. 749-756. MED
- Botto, J. L. and G. V. Moustakides. Stabilizing the fast Kalman filter algorithms. *IEEE Trans. Acoustics, Speech Signal Processing* 37:1342-1348, 1989. KFTND
- Botsman-Kevin. Tickle-Kevin. Smith-John-D. A Bayesian formulation of the Kalman filter applied to the estimation of individual pharmacokinetic parameters. *Computers and Biomedical Research*. 30 (2). 1997. 83-94. PHARM
- Brakel-J-A-van-den. Visser-H. The influence of environmental conditions on tree-ring series of Norway spruce for different canopy and vitality classes. *Forest Science*. 1996-. 42- (2-). 206-219. FOR
- Brown, R. G. (1983). *Introduction to Random Signals Analysis and Kalman Filter*. Wiley, New York. KFTND
- Brown-S-D. Real-Time Filtering Of Data From Mobile Passive Remote Ir Sensors With Principal Component Models Of Background. *J Chemometrics* 5 (3). 1991. 147-162. KFTND
- Caminal-G. Lafuente-J. Lopez-Santin-J. Poch-M. Sola-C Application Of Extended Kalman Filter To Identification Of Enzymatic Deactivation. *Biotechnol Bioeng* 29 (3). 1987. 366-369. BIOTEC
- Canova, F. (1992). An alternative approach to modeling and filtering seasonal time series. *J. Business and Economic Statistics* 10:97-108. ECON

- Carlsson-B. Lindberg-C-F. Hasselblad-S. Xu-S On-line estimation of the respiration rate and the oxygen transfer rate at Kungsängen wastewater treatment plant in Uppsala. *Water Science and Technology*. 1994-. 30- (4-). 255-263. ENVIR
- Carta-D-G. Carta-L-K. The Kalman Filter As A Worthy Alternative To Ordinary Least Squares Parameter Estimation. Twenty-Eighth Annual Meeting Of The Society Of Nematologists, Davis, California, Usa, August 13-17, 1989. *J Nematol* 21 (4). 1989. 554. KFTND
- Carter-C-K. Kohn-R. Markov chain Monte Carlo in conditionally Gaussian state space models. *Biometrika*. 83 (3). 1996. 589-601. KFTND
- Carvetta, C. K., Germani, A., Raimondi, M. Polynomial filtering for linear discrete time non-Gaussian systems. *SIAM J. Control and Optimization*. 1996. 34:1666-1690. KFTND
- Cazelles-B. Chau-N-P. Adaptive dynamic modelling of HIV/AIDS epidemic using extended Kalman filter. *Journal of Biological Systems*. 3 (3). 1995. 759-768. MED
- Cazelles-B. Chau-N-P. Using the Kalman Filter and dynamic models to assess the changing HIV/AIDS epidemic. *Mathematical Biosciences*. 140 (2). 1997. 131-154. MED
- Cecil-T-L. Rutan-S-C. Correction For Fluorescence Response Shifts In Polyaromatic Hydrocarbon Mixtures With An Innovations-Based Kalman Filter Method. *Anal Chem* 62 (18). 1990. 1998-2004. CHEM
- Cecil-T-L. Rutan-S-C. Fluorescence Detection In Liquid Chromatography With An Intensified Diode-Array Detector. *J Chromatogr* 556 (1-2). 1991. 495-503. CHEM
- Chavas-J-P. Structural change in the demand for meat. *Amer J Agric Econ*, 1983, volume 65, issue 1, pages 148-153. ECON
- Chen-J. Chui-C-K. A modified adaptive Kalman filter for real-time applications. *IEEE Trans. Aerospace Electronic Systems* 27:149-154, 1991. KFTND
- Chen-J. Beck-M-B. Modelling, control and on-line estimation of activated sludge bulking. *Water Science and Technology*. 28 (11-12). 1993 (1994). 249-256. ENVIR
- Chen-Jinchang, Rutan-Sarah-C. Identification and quantification of overlapped peaks in liquid chromatography with UV diode array detection using an adaptive Kalman filter. *Analytica Chimica Acta*. 335 (1-2). 1996. 1-10. CHEM
- Chen-K-S. Kao-W-L. Tzeng-Y-C. Retrieval of surface parameters using dynamic learning neural network. *International Journal of Remote Sensing*. 1995-. 16- (5-). 801-809. KFTND
- Collie-J-S. Walters-C-J. Adaptive Management Of Spatially Replicated Groundfish Populations. *Can J Fish Aquat Sci* 48 (7). 1991. 1273-1284. FISH
- Commenges-D. Brendel-A-J. A De Convolution Program For Processing Radio Tracer Dilution Curves. *Comput Programs Biomed*. 14 (3). 1982. * En * 271-276. CHEM
- Cook-E-R. Johnson-A-H. Climate change and forest decline: a review of the red spruce case. *Water, Air, and Soil Pollution*. 1989-. 48- (1-2-). 127-140. FOR
- Cosby-B-J. Hornberger-G-M. Identification Of Photosynthesis Light Models For Aquatic Systems 1. *Theory And Simulations Model*. 23 (1-2). 1984. 1-24. BIOLO
- Cosby-B-J. Hornberger-G-M. Kelly-M-G. Identification Of Photosynthesis Light Models For Aquatic Systems 2. Application To A Macrophyte Dominated Stream. *Model*. 23 (1-2). 1984. 25-52. BIOLO
- Covell-D-G. Brown-W-D. Pharmacokinetic Forecasting A Kalman Filter Approach. 83rd Annual Meeting Of The American Society For Clinical Pharmacology And Therapeutics, Lake Buena Vista, Fla., Usa, March 17-20, 1982. *Clin Pharmacol Ther*. 31 (2). 1982. * En * 213. PHARM
- Czaplewski-R-L. Alig-R-J. Cost-N-D. Monitoring land/forest cover using the Kalman filter: a proposal. USDA For Serv Gen Tech Rep NC North Cent For Exp Stn, St. Paul, Minn.: The Station, 1988. issue 120, pages 1089-1096. FOR
- Czaplewski-R-L. Kalman Filter To Update Forest Cover Estimates. Symposium On State-Of-The-Art Methodology Of Forest Inventory, Syracuse, New York, Usa, July 30-August 5, 1989. U S For Serv Gen Tech Rep Pnw 0 (263). 1990. 457-466. FOR
- De-Jong-P. Mackinnon-M-J. Covariances For Smoothed Estimates In State Space Models. *Biometrika* 75 (3). 1988. 601-602. KFTND
- De-Mol-R-M. Kroeze-G-H. Achten-J-M-F-H. Maatje-K. Rossing-W. Results of a multivariate approach to automated oestrus and mastitis detection. *Livestock Production Science*. 48 (3). 1997. 219-227. AGRAN

- Deusen-P-C-van. Evaluating time-dependent tree ring and climate relationships. *Journal of Environmental Quality*. 1990-. 19- (3-). 481-488. FOR
- Deusen-P-C-van. Testing for stand dynamics effects on red spruce growth trends. *Canadian Journal of Forest Research*. 1987-. 17- (12-). 1487-1495. FOR
- Diakosavvas-D. How integrated are world beef markets? The case of Australian and U.S. beef markets. *Agricultural Economics*. 1995-. 12- (1-). 37-53. ECON
- Dimopoulos-I. Lek-S. Lauga-J. Rainfall-runoff modelling by neural networks and Kalman filter. *Hydrological Sciences Journal*. 1996-. 41- (2-). 179-193. HYD
- Dixon-B-L. Howitt-R-E. Continuous Forest Inventory Using A Linear Filter. *For Sci*. 25 (4). 1979 (Recd. 1980). 675-689. FOR
- Dubach-A-C. Markl-H. Application Of An Extended Kalman Filter Method For Monitoring High Density Cultivation Of *Escherichia-Coli*. *J Ferment Bioeng* 73 (5). 1992. 396-402. BIOTEC
- Ennola-K. Sarvala-J. Devai-G. Modelling zooplankton population dynamics with the extended Kalman filtering technique. *Ecological Modelling*. 110 (2). July 11, 1998. 135-149. ENVIR
- Eppstein-M-J. Dougherty-D-E. Simultaneous estimation of transmissivity values and zonation. *Water Resources Research*. 1996-. 32- (11-). 3321-3336. HYD
- Erjavec-E. Turk-J. Supply elasticities in Slovene agriculture. *Zbornik Biotehniske Fakultete Univerze v Ljubljani, Kmetijstvo*. 1997-. (No. 70-). 85-98. ECON
- Fitzgerald-R-J. Divergence of the Kalman filter. *IEEE Trans. Automatic Control* 16:736-743, 1971.
- Franke-J. Roeder-A. (Editor) *Mathematical modelling of forest ecosystems. Proceedings of a workshop*. May 27-31, 1991. 1992-. 174-pp. FOR
- Franke-W-G. Freyer-R. Gebauer-H-D. Oehme-L. Schmitt-T. Enhancement of SPECT images using a 3D Kalman filter for evaluation of brain scintigrams. *Journal of Nuclear Medicine*. 37 (5 SUPPL.). 1996. 208P. MED
- Freeman-S-N. Kirkwood-G-P. On a structural time series method for estimating stock biomass and recruitment from catch and effort data. *Fisheries Research (Amsterdam)*. 22 (1-2). 1995. 77-98. FISH
- Fuentes-Ernesto-J. Pachter-Ruth. Tsonis-Panagiotis-A. On the three-dimensional structure of the hydra head activator neuropeptide. *In Vivo (Attiki)*. 8 (2). 1994. 199-205. PHARM
- Galan-Domingo-O. Martinez-Vera-C. Use of an Extended Kalman Filter for the estimation of effective diffusion coefficients in cereal grains. 1996. v. 14 (7/8) *Drying technology*. p. 1795-1813. AGRPL
- Gaston-F-M. Irwin-G-W. Systolic Kalman filtering: an overview. *IEE Proc.*, 137:235-244, 1990. KFTND
- Gee-Douglas-A. Ramirez-W-Fred. On-line state estimation and parameter identification for batch fermentation. *Biotechnology Progress*. 12 (1). 1996. 132-140. BIOTEC
- Geer-F-C-van. Kloet-P-van-der. Estimation of parameters in groundwater flow problems using a Kalman filter algorithm. *Versl Meded Comm Hydrol Onderz T N O, The Hague, The Commissie, May 1983, issue 31, pages 449-462, ill.* HYD
- Geer-F-C-Van. Kloet-P-Van-der. Two algorithms for parameter estimation in groundwater flow problems. *Journal of Hydrology*. 1985-. 77- (1/4-). 361-378. HYD
- Georgakakos-K-P. A generalized stochastic hydrometeorological model for flood and flash-flood forecasting. 1. Formulation. *Water Resources Research*. 1986-. 22- (13-). 2083-2095. METER
- Ghoul-M. Dardenne-M. Fonteix-C. Marc-A. Extended Kalman Filtering Technique For The On-Line Control Of Okt3 Hybridoma Cultures. *Biotechnol Tech* 5 (5). 1991. 367-370. BIOTEC
- Godfrey-J-Terry. Foster-Gregory-D. Kalman filter method for estimating organic contaminant concentrations in major Chesapeake Bay tributaries. *Environmental Science & Technology*. 30 (7). 1996. 2312-2317. ENVIR
- Goodall-E-A. Sprevak-D. A Bayesian estimation of the lactation curve of a dairy cow. *Animal Production*. 1985-. 40- (2-). 189-193. AGRAN
- Gordon-K. Knapp-M-S. Smith-A-F-M. A Microcomputer System Incorporating Conventional And Novel Chronobiological Analysis Methods For Event Detection. *27th International Conference Of The International Society For Chronobiology, Little Rock, Arkansas, Usa, Nov. 3-6, 1985. Chronobiologia* 12 (3). 1985. 288. BIOLO
- Gordon-K. The Multi-State Kalman Filter In Medical Monitoring. *Comput Method Program Biomed* 23 (2). 1986. 147-154. MED

- Gore-S-M. Bradley-B-A. Developments In Nephrology 21. Renal Transplantation Sense And Sensitization. Kluwer Academic Publishers: Dordrecht, Netherlands; Boston, Massachusetts, Usa. Illus. Isbn 0-89838-370-6. 0 (0). 1988. Xxii+311p. MED
- Gove-J-H. Houston-D-R. Monitoring the growth of American beech affected by beech bark disease in Maine using the Kalman filter. Environmental and Ecological Statistics. 3 (2). 1996. 167-187. FOR
- Graham-W. McLaughlin-D. Stochastic analysis of nonstationary subsurface solute transport-2. Conditional moments. Water Resources Research. 1989-. 25- (11-). 2331-2355. ENVIR
- Graham-W-D. Tankersley-C-D. Forecasting piezometric head levels in the Floridan aquifer: a Kalman filtering approach. Washington : American Geophysical Union, 1965-Nov 1993. v. 29 (11) Water resources research. p. 3791-3800. HYD
- Gregoire-T-G. Walters-D-K. Composite vector estimators derived by weighting inversely proportional to variance. Canadian Journal of Forest Research. 1988-. 18- (2-). 282-284. FOR
- Groton-E. Eagar-C. Cook-E-R. Ord-J-K. Derr-J-A. Taylor-R-A-J. Analyses of Great Smoky Mountain red spruce tree ring data. General Technical Report - Southern Forest Experiment Station, USDA Forest Service. 1988-. (No. SO-69-). iii + 67 pp. FOR
- Grum-Morten. Incorporating concepts from physical theory into stochastic modelling of urban runoff pollution. Water Science and Technology. 37 (1). Jan., 1998. 179-185. ENVIR
- Gudi-R-D. Shah-S-L. Gray-M-R. Multivariate state and parameter estimation in an antibiotic fermentation with delayed measurements. Biotechnology and Bioengineering. 44 (11). 1994. 1271-1278. BIOTEC
- Gudmundsson-Gudmundur. Time series analysis of catch-at-length data. ICES Journal of Marine Science. 52 (5). 1995. 781-795. FISH
- Guiot-J. Late Quaternary Climatic Change In France Estimated From Multivariate Pollen Time Series. Quat Res (N Y) 28 (1). 1987. 100-118. METER
- Habib-G-B. Holwill-I. Hoare-M. Rapid piloting of a selective flocculation process for product purification. Journal of Biotechnology. 59 (1-2). Dec. 17, 1997. 91-101. BIOTEC
- Harcum-J-B. Loftis-J-C. Spatial interpolation of Penman evapotranspiration. Transactions of the ASAE (American Society of Agricultural Engineers) 1987-. 30- (1-). 129-136. AGRSO
- Hartmann-Webster-G. Cecil-T-L. Rutan-S-C. Characterization Of The Effect Of Peak Shifts On The Performance Of The Kalman Filter In Multicomponent Analyses. J Chemometrics 3 (1). 1988. 21-32. CHEM
- Hayashi-Y. Shibazaki-T. Matsuda-R. Uchiyama-M. Real-Time Quantitative Analysis Of Unresolved Liquid Chromatographic Peaks With The Use Of The Kalman Filter. J Chromatogr 407 (0). 1987. 59-64. CHEM
- Hayashi-Yuzuru. Rutan-Sarah-C. Accuracy, precision and information of the adaptive Kalman filter in chromatography. Analytica Chimica Acta. 271(1), 1993, 91-100. CHEM
- Heath-R-A. Detection Of Change In Physiological Measures Using An Adaptive Kalman Filter Algorithm. Hol Bull. 96 (3). 1984. 581-588. BIOLO
- Heffes-H. The effects of erroneous models on the Kalman filter response. IEEE Trans. Automatic Control AC-11:541-543, 1966. KFTND
- Hilaly-A-K. Karim-M-N. Linden-J-C. Use of an extended Kalman filter and development of an automated system for xylose fermentation by a recombinant *Escherichia coli*. Journal of Industrial Microbiology. 13 (2). 1994. 83-89. BIOTEC
- Holwill-Ian-J. Chard-Stephen-J. Flanagan-Michael-T. Hoare-Michael. A Kalman filter algorithm and monitoring apparatus for at-line control of fractional protein precipitation. Biotechnology and Bioengineering. 53 (1). 1997. 58-70. CHEM
- Hoo-K-A. Kantor-J-C Global Linearization And Control Of A Mixed-Culture Bioreactor With Competition And External Inhibition. Math Biosci 82 (1). 1986. 43-62. BIOTEC
- How-Wen-Shang. Liao-Chung-Min. A Kalman filter applied to alarm dissolved oxygen concentration flux in fish pond. Journal of the Fisheries Society of Taiwan. 23 (1). 1996. 17-29. FISH
- Hsu-S-K. Applications of Arma model and Kalman filter to reservoirs inflow prediction. Hydrological research basins and their use in water resources planning: proceedings of the international symposium held in Berne, Switzerland September 21-23, 1982, pages 501-511, ill., maps. METER
- Ichihara-K. Analysis of runoff from a logging road. Journal of the Japanese Forestry Society. 1987-. 69-(9-). 329-342. ENVIR

- Ihringer-Jurgen. Prediction of floodwater flows from precipitation with the Kalman filter. Karlsruhe, Institute fur Hydrologie und Wasserwirtschaft, Universitat Karlsruhe, 1985, v, 163 pages, ill, 21
METER
- Ikedo-Y. Quality evaluation of agricultural products by their dynamic properties. Description of dynamic properties by an autoregressive-moving average model and its application to quality evaluation. Journal of the Japanese Society of Agricultural Machinery. 1990, 52(2), 43-49. AGRPL
- Innes-J-L. Cook-E-R. Tree-ring analysis as an aid to evaluating the effects of pollution on tree growth. Canadian Journal of Forest Research. 1989-. 19- (9-). 1174-1189. FOR
- Islam-M-N. Nagai-A. Yomota-A. Real-time flood forecasting in mountainous river basins with long- and short-term runoff model. Journal of Irrigation Engineering and Rural Planning. 1994-. (No. 26-). 31-47. ENVIR
- Jetto-L. Small-Computer Procedure For Optimal Filtering Of Hemodynamic Data. Biol Eng Comput. 23 (3). 1985. 203-208. MED
- Jinno-K. Kawamura-A. Ueda-T. Yoshinaga-H. Prediction of the concentration distribution of groundwater pollutants. IAHS Publication. 1989-. (No. 188-). 131-142. ENVIR
- Jones-Peter-N. Pettitt-Anthony-N. Comparison of EEGs before and after stunning of cattle taking account of animal-to-animal variation. Biometrical Journal. 34 (7). 1992. 815-825. AGRAN
- Jones-R-H. Ackerson-L-M. Serial Correlation In Unequally Spaced Longitudinal Data. Biometrika 77 (4). 1990. 721-732. KFTND
- Jones-R-H. Boadi-Boateng-F. Unequally Spaced Longitudinal Data With Ar 1 Serial Correlation. Biometrics 47 (1). 1991. 161-176. KFTND
- Jones-R-M. MacGregor-J-F. Murphy-K-L. Hall-E-R. Towards a useful dynamic model of the anaerobic wastewater treatment process: a practical illustration of process identification. Water Science and Technology. 1992-. 25- (7-). 61-71. ENVIR
- Jones-R-M. Macgregor-J-F. Murphy-K-L. State Estimation In Wastewater Engineering Application To An Anaerobic Process. Workshop On Statistical Methods For The Assessment Of Point Source Pollution, Burlington, Ontario, Canada, September 12-14, 1988. Environ Monit Assess 13 (2-3). 1989. 271-282. ENVIR
- Jover-J-M. Kailath-T. A parallel architecture for Kalman filter measurement update and parameter update. Automatica 22:783-786, 1986. KFTND
- Junge-W. Aids to management in dairy farming - data processing and data interpretation. Zuchtungskunde. 1997-. 69- (6-). 471-477. AGRAN
- Kadoya-M. Tanakamaru-H. Real-time flood runoff forecasting with long- and short-term runoff model. 1994 ENVIR
- Kalivianakis-Mini. Mous-Sipko-L-J. Grasman-Johan. Reconstruction of the Seasonally Varying Contact Rate for Measles. Mathematical Biosciences. 124 (2). 1994. 225-234. METER
- Kanpp-K-C. Konyar-K. Perennial crop supply response: a Kalman filter approach. American Journal of Agricultural Economics. 1991-. 73- (3-). 841-849. ECON
- Kaylen-M-S. Koroma-S-S. Trend, weather variables, and the distribution of U.S. corn yields. Review of Agricultural Economics. 1991-. 13- (2-). 249-258. AGRPL
- Kelle-Ralf. Hermann-Thomas. Weuster-Botz-Dirk. Eggeling-Lothar. Kraemer-Reinhard. Wandrey-Christian. Glucose-controlled L-isoleucine fed-batch production with recombinant strains of Corynebacterium glutamicum. Journal of Biotechnology. 50 (2-3). 1996. 123-136. BIOTEC
- Kimura-Daniel-K. Balsiger-James-W. Ito-Daniel-H. Kalman filtering the delay-difference equation: Practical approaches and simulations. Fishery Bulletin (Washington D C). 94 (4). 1996. 678-691. FISH
- Kitanidis-P-K. Bras-R-L. Adaptive Filtering Through Detection Of Isolated Transient Errors In Rainfall Runoff Models. Water Resour Res. 16 (4). 1980. * En * 740-748. ENVIR
- Knapp-K-C Konyar-K. Perennial crop supply response: a Kalman filter approach. Am J Agric Econ, 1991. volume 73 issue 3, pages 841-849. ECON
- Larrea-L. Garcia-Heras-J-L. Ayesa-E. Florez-J. Designing experiments to determine the coefficients of activated sludge models by identification algorithms. Water Science and Technology. 1992-. 25- (6-). 149-165. ENVIR
- Leblanc-David-C. Temporal and spatial variation of oak growth-climate relationships along a pollution gradient in the midwestern United States. Canadian Journal of Forest Research. 23 (5). 1993. 772-782. FOR

- Lee-S-C. Hwang-Y-B. Chang-H-N. Chang-Y-K. Adaptive Control Of Dissolved Oxygen Concentration In A Bioreactor. *Biotechnol Bioeng* 37 (7). 1991. 597-607. BIOTEC
- Lerasle-F. Rives-G. Dhome-M. Garcier-J-M. Van-Praagh-E. Leg cycling tracking by dynamic vision. *Journal of Biomechanics*. 30 (8). 1997. 837-840. MED
- Lewis-W-H-Jr. Rutan-S-C. Guanidinium-Induced Differential Kinetic Denaturation Of Alkaline Phosphatase Isozymes. *Anal Chem* 63 (6). 1991. 627-629. CHEM
- Liberati-D. Bertolini-L. Colombo-D-C. Parametric Method For The Detection Of Intersweep And Intrasweep Variability In Vep Processing. *Med Biol Eng Comput* 29 (2). 1991. 159-166. MED
- Lin-J-S. Extraction of dynamic soil properties using extended Kalman filter. *Journal of Geotechnical Engineering*. 1994-. 120- (12-). 2100-2117. AGRSO
- Liu-Y. Zhao-D. Altman-R. Jardetzky-O. A Systematic Comparison Of Three Structure Determination Methods From Nmr Data Dependence Upon Quality And Quantity Of Data. *J Biomol Nmr* 2 (4). 1992. 373-388. CHEM
- Ljung-L. Asymptotic behavior of the extended Kalman filter as a parameter estimator for linear systems. *IEEE Trans. Automatic Control* AC-24:36-50, 1979. KFTND
- Lo-L-C. A Kalman filter for forecasting forest-tree growth *Journal of Nanjing Forestry University*. 1987-. (No. 4-). 77-85. FOR
- Luo-G. Qui-J. Wang-Y. Yu-Z. Application Of Kalman Filter Spectrophotometry In The Analysis Of Pharmaceutical Preparations I. Sulfamethoxypyrazine And Trimethoprim In Sulfa Compound Tablets. *J Pharm Biomed Anal* 7 (4). 1989. 507-512. PHARM
- Makinen-H. Reducing the effects of disturbance on tree-ring data using intervention detection. *Scandinavian Journal of Forest Research*. 1997-. 12- (4-). 351-355. FOR
- Malaterre-P-O. Pilote: linear quadratic optimal controller for irrigation canals. *Journal of Irrigation and Drainage Engineering*. 1998-. 124- (4-). 187-194. HYD
- Mandenius-C-F. Mattiasson-B. Axelsson-J-P. Hagander-P. Control Of An Ethanol Fermentation Carried Out With Alginate Entrapped *Saccharomyces-Cerevisiae*. *Biotechnol Bioeng* 29 (8). 1987. 941-949. BIOTEC
- Marchant-J-A. Hague-T. Tillett-N-D. Row-following accuracy of an autonomous vision-guided agricultural vehicle. *Computers and Electronics in Agriculture*. 1997-. 16- (2-). 165-175. AGRPL
- Matsuda-R. Hayashi-Y. Ishibashi-M. Takeda-Y. Totally Automated Robotic System For Liquid Chromatographic Analysis Of Solid Dosage Formulations With The Aid Of A Reduced Kalman Filter. *J Chromatogr* 438 (2). 1988. 319-328. CHEM
- Mendelsohn-R. Some Problems In Estimating Population Sizes From Catch-At-Age Data. *U S Natl Mar Fish Serv Fish Bull* 86 (4). 1988. 617-630. FISH
- Mimikou-M. Kalman filter empirical fitting on monthly rainfall-runoff responses. *Nord Hydrol, Lyngby, Nordic Association for Hydrology*, 1983, volume 14, issue 2, pages 93-112, ill. METER
- Mimikou-M-A. Hatjisava-P-S. Kouvousopoulos-Y-S. Anagnostou-E-N. The influence of basin aridity on the efficiency of runoff predicting models. *Nordic Hydrology*. 1992-. 23- (2-). 105-120. METER
- Mocan-H-Naci. Topyan-Kudret. Illicit drug use and health : analysis and projections of New York City birth outcomes using a Kalman filter model. Cambridge, MA (1050 Massachusetts Avenue, Cambridge, MA 02138) : National Bureau of Economic Research, 1993 42 p. : ill. ; 22 cm. ST Working paper series (National Bureau of Economic Research) working paper no. 4359. MED
- Montana-David-J. Strongly typed genetic programming. *Evolutionary Computation*. 3 (2). 1995. 199-230.
- Mulholland-M. An Autoregressive Atmospheric Dispersion Model For Fitting Combined Source And Receptor Data Sets. *Atmos Environ* 23 (7). 1989. 1443-1458. ENVIR
- Murase-H. Koyama-S. Application of neural networks to agricultural engineering problems. Paper - American Society of Agricultural Engineers. 1991-. (No. 91-7504-). 11-pp. AGRPL
- Murase-H. Nishiura-Y. Honami-N. Textural features / neural network for plant growth monitoring. Paper - American Society of Agricultural Engineers. 1994-. (No. 944016-). 7pp. AGRPL
- Murase-H. Nishiura-Y. Mitani-K Environmental control strategies based on plant responses using intelligent machine vision technique. *Computers and Electronics in Agriculture*. 18 (2-3). 1997. 137-148. AGRPL
- Murase-H. Yamauchi-R. Honami-N. Simultaneous Control Of Temperature And Humidity In A Confined Space Using Kalman Filter Neural Networks System Identification. *Environ Control Biol* 30 (1). 1992. 37-44. AGRPL

- Nahlik-J. Burianec-Z. On-Line Parameter And State Estimation Of Continuous Cultivation By Extended Kalman Filter. *Appl Microbiol Biotechnol* 28 (2). 1988. 128-134. AGRPL
- Nonaka-M. Thomas-N-H. A neural network aided filtering algorithm for diagnosing and predicting nonlinear contaminant transport dynamics. *GeoENV 1 - geostatistics for environmental applications. Proceedings, Lisbon, Portugal, 18-19 November 1996.* 1997-. 201-211. ENVIR
- Ogihara-K. Tanaka-S. Application of Kalman Filter theory to prediction of temperature in reservoir (Outflow water). *Pap World Congr Water Resour, s.l., International Water Resources Association, 1979, volume 6, pages 2852-2871.* HYD
- Ohtsuka-Kei. Taniguchi-Toshiyuki. Yokoi-Hiroomi. Identification of enzymic digestion and fermentation rates in sake smash using the extended Kalman filter method. *Dep. Information Processing Engineering, Akita Univ., 1-1, Tegata-Gakuen, Akita 010, Hakkokogaku Kaisha 70(6), 1992, 465-472.* BIOTEC
- Oltjen-J-W. Owens-F-N. Beef cattle feed intake and growth: application of an empirical Bayes derivation of the Kalman filter applied to a nonlinear dynamic model. *Misc Publ Agric Exp Stn Okla State Univ, 1986. issue 118, pages 101-106.* AGRAN
- Oltjen-J-W. Owens-F-N. Beef cattle feed intake and growth: empirical Bayes derivation of the Kalman filter applied to a nonlinear dynamic model. *J Anim Sci, 1987. volume 65 issue 5, pages 1362-1370.* AGRAN
- Oltjen-J-W. Owens-F-N. Beef cattle feed intake and growth: application of an empirical Bayes derivation of the Kalman filter applied to a nonlinear dynamic model. *Animal Science Research Report, Oklahoma Agricultural Experiment Station. 1986-. (MP-118-). 101-106.* AGRAN
- Or-D. Hanks-R-J. Spatial and temporal soil water estimation considering soil variability and evapotranspiration uncertainty. *Water Resources Research. 1992-. 28- (3-). 803-814.* AGRSO
- Pachter-Ruth. Fairchild-Stephen-B. Lupo-James-A. Adams-W-Wade. Biomolecular structure prediction at a low resolution using a neural network and the double-iterated Kalman filter technique. *Biopolymers. 39 (3). 1996. 377-386.*
- Pan-Y. Raynal-D-J. Predicting growth of plantation conifers in the Adirondack Mountains in response to climate change. *Canadian Journal of Forest Research. 1995-. 25- (1-). 48-56.* FOR
- Pan-Yude. Raynal-Dudley-J. Predicting growth of plantation conifers in the Adirondack Mountains in response to climate change. *Canadian Journal of Forest Research. 25 (1). 1995. 48-56.* FOR
- Pan-Z. Xia-S. Si-S. Zhang-M. Shi-L. Liu-X. Target Factor Analysis Uv Spectrophotometry For The Simultaneous Determination Of Six Amino Acids. *J Chemometrics 4 (4). 1990. 323-330.*
- Papakyriazis-Artemis. Papakyriazis-Panagiotis. Optimal environmental policy under imperfect information. *Kybernetes. 27 (2). 1998. 116, 137-154.* ENVIR
- Patsi-J. Malkki-L. Tammilehto-S. Simultaneous Determination Of Caffeine Propyphenazone And Salicylamide By Kalman Filter Spectrophotometry And High-Performance Liquid Chromatography. *Acta Pharm Nord 4 (2). 1992. 69-72.*
- Pella-Jerome-J. Utility of structural time series models and the Kalman filter for predicting consequences of fishery actions. *Alaska Sea Grant College Program Report, No. 93(2), 1993.* FISH
- Pelletier-Francois. Fonteix-Christian. Silva-Aurelio-Lourenco-Da. Marc-Annie. Engasser-Jean-Marc. Software sensors for the monitoring of perfusion cultures: Evaluation of the hybridoma density and the medium composition from glucose concentration measurements. *Cytotechnology. 15 (1-3). 1994. 291-299.* BIOTEC
- Penczek-P. Grochulski-W. Grzyb-J. Kowalczyk-M. The Use Of A Multi-Channel Kalman Filter Algorithm In Structural Analysis Of The Epileptic Eeg. *Int J Bio-Med Comput 20 (1-2). 1987. 135-151.* MED
- Penczek-P. Grochulski-W. Kowalczyk-M. Computer-Aided Analysis Of The Epileptic Eeg. *Acta Physiol Pol 37 (6). 1986 (1987). 262-274.* MED
- Pentland-A-P. Dynamic Vision. Carpenter, G. A. And S. Grossberg (Ed.). *Neural Networks For Vision And Image Processing. Xvii+467p. Mit Press: Cambridge, Massachusetts, Usa; London, England, Uk. Illus. Paper. Isbn 0-262-53108-9. 0 (0). 1992. 133-159.* MED
- Petrova-M. Georgieva-O. Patarinska-T. State and time delay estimation of continuous microorganisms cultivation. *Bioprocess Engineering. 12 (1-2). 1995. 103-107.* BIOTEC
- Poole-R-W. The statistical prediction of population fluctuations. *Annual Review of Ecology and Systematics. 1978-. 9-427-448.* ENVIR
- Potocki-J-K. Tharp-H-S. Application of multiple modelling to hyperthermia estimation: Reducing the effects of model mismatch. *International Journal of Hyperthermia. 9 (4). 1993. 599-611.* MED

- Potocki-J-K. Tharp-H-S. Concurrent hyperthermia estimation schemes based on extended Kalman filtering and reduced-order modelling. *International Journal of Hyperthermia*. 9 (6). 1993. 849-865. MED
- Price-C-F. Warren-R-S. An analysis of the divergence problem in the Kalman filter. *IEEE Trans. Automatic Control* AC-13:699-702, 1968. KFTND
- Rausser-G-C. Howitt-R. Microeconomics. Stochastic control of environmental externalities. *Annals of Economic and Social Measurement*. 1975-. 4- (2-). 271-292. ECON
- Reddy-J-M. Stochastic optimal control of irrigation canals. *Advances in water resources technology and management: Proceedings of the second European conference, Lisbon, Portugal, 14-18 June 1994*. 1994-. 189-195. HYD
- Reed-William-J. Simons-Clement-M. Analyzing catch-effort data by means of the Kalman filter. *Canadian Journal of Fisheries and Aquatic Sciences*. 53 (10). 1996. 2157-2166. FISH
- Refsgaard-J-C. Validation and intercomparison of different updating procedures for real-time forecasting. *Nordic Hydrology*. 1997-. 28- (2-). 65-84. HYD
- Ros-D-da. Borga-M. Adaptive use of a conceptual model for real time flood forecasting. *Nordic Hydrology*. 1997-. 28- (3-). 169-188. METER
- Rotunno-T. Combined Kalman filtering and steepest descent minimization for quantitative analysis of unresolved misaligned chromatographic peaks. The resolution of alternariol and altenuisol mycotoxins in mixtures by HPLC. *Chromatographia*. 1992-. 34- (1-2-). 56-62. CHEM
- Roush-W-B. Tomiyama-K. Garnabui-K-H. Alfronso-T-H-D. Cravener-T-L. Kalman filter and an example of its use to detect changes in poultry production responses. *Computers and Electronics in Agriculture*. 1992-. 6- (4-). 347-356. AGRAN
- Rutan-S-C. Motley-C-B. Factor Analysis And Kalman Filter Studies Of Severely Overlapped Amino Acid Derivatives In Thin-Layer Chromatography *Anal Chem* 59 (17). 1987. 2045-2050. CHEM
- Sauter-D. Martin-B-J. Di-Renzo-N. Vomscheid-C. Analysis Of Eye Tracking Movements Using Innovations Generated By A Kalman Filter. *Med Biol Eng Comput* 29 (1). 1991. 63-69. MED
- Schlain-B-R. Lavin-P-T. Hayden-C-L. Using An Autoregressive Model To Detect Departures From Steady States In Unequally Spaced Tumour Biomarker Data. *Stat Med* 11 (4). 1992. 515-532. MED
- Schlee-F-H. Standish-C-J. Toda-N-F. Divergence in the Kalman filter. *AIAA J*. 5:4-7, 1981. KFTND
- Schlink-Uwe. Herbarth-Olf. Tetzlaff-Gerd. A component time-series model for SO-2 data: Forecasting, interpretation and modification. *Atmospheric Environment*. 31 (9). 1997. 1285-1295. ENVIR
- Schneider-W. The role of Kalman filters as an aid to statistical analysis in econometric models. *Die Rolle des Kalmanfilters als Hilfsmittel der statistischen Analyse in okonometrischen Modellen. Arbeiten aus dem Institut für Statistik und Okonometrie der Christian-Albrechts-Universität Kiel*. 1987-. (No. 36-). 31pp. ECON
- Schnute-Jon-T. A general framework for developing sequential fisheries models. *Canadian Journal of Fisheries and Aquatic Sciences*. 51 (8). 1994. 1676-1688. FISH
- Schnute-J-T. The Importance Of Noise In Fish Population Models. *Fish Res (Amst)* 11 (3-4). 1991. 197-224. FISH
- Seldon-B-J. Boyd-R. An examination of the stability of regional lumber demand in the contiguous United States, 1950-1985. *Annals of Regional Science*. 1991-. 25- (3-). 209-215. FOR
- Sen-Z. Adaptive pumping test analysis. *J Hydrol.*, 1984. volume 74 issue 3/4, pages 259-270. HYD
- Shiina-T. Ikeda-K. Saito-M. Estimation Of Tissue Parameters Derived From Reflected Ultrasound. *Med Prog Technol* 12 (3-4). 1987. 185-196. MED
- Shi-L. Li-Z. Xu-Z. Pan-Z. Wang-L. Simultaneous Analysis Of Cobalt-Ii Nickel-Ii Copper-Ii Zinc-Ii And Cadmium-Ii By Spectrophotometry And The Kalman Filter. *J Chemometrics* 5 (3). 1991. 193-200. CHEM
- Shi-L. Xu-Z. Pan-Z. Liu-X. Gao-Y. Qian-F. Nie-S. Li-Z. Application Of The Kalman Filter Algorithm To The Simultaneous Determination Of Four Amino Acids By Direct Uv Spectrophotometry. *J Micronut Anal* 8 (1). 1990 (1991). 1-12. CHEM
- Shimizu-H. Shioya-S. Suga-K-I. Takamatsu-T. Profile Control Of The Specific Growth Rate In Fed-Batch Experiments. *Appl Microbiol Biotechnol* 30 (3). 1989. 276-282. BIOTEC
- Shimizu-H. Takamatsu-T. Shioya-S. Suga-K-I. An Algorithmic Approach To Constructing The On-Line Estimation System For The Specific Growth Rate. *Biotechnol Bioeng* 33 (3). 1989. 354-364. BIOTEC

- Shimizu-H-Osaka-University-Osaka-Japan. Araki-K. Shioya-S. Suga-K. Optimal production of glutathione by controlling the specific growth rate of yeast in fed-batch culture. *Biotechnol Bioeng*, 20, 1991. volume 38 issue 2, pages 196-205. BIOTEC
- Shi-Yuan. Ryu-Dewey-D-Y. Yuan-Wei-Kang. Effects of oxygen and ethanol on recombinant yeast fermentation for hepatitis B virus surface antigen production: Modeling and simulation studies. *Biotechnology and Bioengineering*. 41 (1). 1993. 55-66. BIOTEC
- Simutis-R. Havlik-I. Luebbert-A. A Fuzzy-Supported Extended Kalman Filter A New Approach To State Estimation And Prediction Exemplified By Alcohol Formation In Beer Brewing. *J Biotechnol* 24 (3). 1992. 211-234. KFTND
- Simutis-R. Havlik-I. Luebbert-A. Fuzzy-aided neural network for real-time state estimation and process prediction in the alcohol formation step of production- scale beer brewing. *Journal of Biotechnology*. 27 (2). 1993. 203-215. BIOTEC
- Simutis-R. Havlik-I. Luebbert-A. A fuzzy-supported Extended Kalman Filter: a new approach to state estimation and prediction exemplified by alcohol formation in beer brewing. *J Biotechnol, Amsterdam*: 1992. volume 24 issue 3, pages 211-234. BIOTEC
- Sittig-D-F. Cheung-K-H. A Parallel Implementation Of A Multi-State Kalman Filtering Algorithm To Detect Ecg Arrhythmias. *Int J Clin Monit Comput* 9 (1). 1992. 13-22. MED
- Sittig-D-F. Factor-M. Physiologic Trend Detection And Artifact Rejection A Parallel Implementation Of A Multi-State Kalman Filtering Algorithm. *Comput Methods Program Biomed* 31 (1). 1990. 1-10. MED
- Skagen-D-W. Estimation Of Running Frequency Spectra Using A Kalman Filter Algorithm. *J Biomed Eng* 10 (3). 1988. 275-279. MED
- Sloan-W-T. Jenkins-A. Eatherall-A. A simple model of stream nitrate concentrations in forested and deforested catchments in Mid-Wales. *Journal of Hydrology (Amsterdam)* 1994-. 158- (1/2-). 61-78. ENVIR
- Slordahl-S-A. Solbakken-J-E. Piene-H. Angelsen-B-A-J. Rossvoll-O. Samstad-S-O. Quantification Of Aortic Regurgitation By Doppler Echocardiography A New Method Evaluated In Pigs. *Med Biol Eng Comput* 28 (4). 1990. 300-305. AGRAN
- Storm-B. Jenson-K-H. Refsgaard-J-C. Estimation of catchment rainfall uncertainty and its influence on runoff prediction. *Nordic Hydrology*. 1988-. 19- (2-). 77-88. METER
- Studer-R-M. De-Figueiredo-R-J-P. Moschytz-G-S. An Algorithm For Sequential Signal Estimation And System Identification For Electro Myogram Signals. *Trans Biomed Eng*. 31 (3). 1984. 285-295. MED
- Sullivan-P-J. A Kalman Filter Approach To Catch-At-Length Analysis. *Biometrics* 48 (1). 1992. 237-257. FISH
- Sultan-S-M. Walmsley-A-D. Simultaneous kinetic method for the determination of vitamin C, citrate and oxalate employing the Kalman filter. *Analyst*. 1997-. 122- (12-). 1601-1604. CHEM
- Surendran-S. Mulholland-R-J. Estimation Of Atmospheric Carbon Dioxide Concentration Using Kalman Filtering. *Int J Syst Sci* 17 (6). 1986. 897-910. ENVIR
- Svrcek-W-Y. Elliott-R-F. Zajic-J-E. The Extended Kalman Filter Applied To A Continuous Culture Model. *Biotechnol Bioeng*. 16 (6). 1974 827-846. BIOTEC
- Tadros-M-T-Y. Shaltout-M-A-M. Effect of Hanning and Parzen windows and Kalman filter on the spectral analysis of solar constant and solar activities. *Sol Energy, Elmsford, N.Y.: Pergamon Press*, 1989. volume 43 issue 6, pages 331-338. ENVIR
- Takiguchi-Noboru. Shimizu-Hiroshi. Shioya-Suteaki. An on-line physiological state recognition system for the lysine fermentation process based on a metabolic reaction model. *Biotechnology and Bioengineering*. 55 (1). 1997. 170-181. BIOTEC
- Talhami-H-E. Kitney-R-I. Maximum Likelihood Frequency Tracking Of The Audio Pulsed Doppler Ultrasound Signal Using A Kalman Filter. *Ultrasound Med Biol* 14 (7). 1988. 599-610. MED
- Tani-A. Murase-H. Kiyota-M. Honami-N. Growth simulation of alfalfa cuttings in vitro by Kalman filter neural network. *Acta Horticulturae*. 1992-. 2- (319-). 671-676. AGRPL
- Thyssen-I. Monitoring bulk tank somatic cell counts by a multi-process Kalman filter. *Acta Agriculturae Scandinavica. Section A, Animal Science*. 1993-. 43- (1-). 58-64. AGRAN
- Tiwari-Ram-C. Dienes-Timothy-P. The Kalman filter model and Bayesian outlier detection for time series analysis of BOD data. *Ecological Modelling*. 73 (1-2). 1994. 159-165. KFTND

- Tiwari-R-C. Yang-Y. Zalkikar-J-N. Time series analysis of BOD data using the Gibbs sampler. *Environmetrics*. 1996-. 7- (6-). 567-578. KFTND
- Trajanoski-Z. Wach-P. Fuzzy filter for state estimation of a glucoregulatory system. *Computer Methods and Programs in Biomedicine*. 50 (3). 1996. 265-273. MED
- Transactions of the Japanese Society of Irrigation, Drainage and Reclamation Engineering. 1995-. (No. 177-). 31-41. HYD
- Trimble-I-M. West-M. Knapp-M-S. Pownall-R. Smith-A-F-M. Detection Of Renal Allo Graft Rejection By Computer Ed J. 286 (6379). 1983. 1695-1699. MED
- Turk-J. Erjavec-E. Gambelli-D. Kalman filter application in estimating the agricultural supply. SOR '97. Proceedings of the 4th international symposium on operational research in Slovenia, Preddvor, Slovoenia 1-3 October, 1997. 1997-. 239-243. ECON
- Valero-F. Lafuente-J. Poch-M. Sola-C. Biomass Estimation Using On-Line Glucose Monitoring By Flow Injection Analysis Application To Candida-Rugosa Batch Growth. Eleventh Symposium On Biotechnology For Fuels And Chemicals, Colorado Springs, Colorado, Usa, May 8-12, 1989. *Appl Biochem Biotechnol* 24-25 (Spring-Summer). 1990. 591-602. BIOTEC
- Van-Den-Brakel-Jan-A. Visser-Hans. The influence of environmental conditions on tree-ring series of Norway spruce for different canopy and vitality classes. *Forest Science*. 42 (2). 1996. 206-219. FOR
- Van-Der-Pol-Jens-J. Joksch-Burkhard. Gaetgens-Jochem. Biselli- Manfred. De-Gooijer-Cornelis-D. Tramper-Johannes. Wandrey- Christian. On-line control of an immobilized hybridoma culture with multi- channel flow injection analysis. *Journal of Biotechnology*. 43 (3). 1995. 229-242. BIOTEC
- Van-Deusen-P-C. A Model-Based Approach To Tree Ring Analysis. *Biometrics* 45 (3). 1989. 763-780. FOR
- Van-Deusen-P-C. Evaluating time-dependent tree ring and climate relationships. *Journal of environmental quality*. 1990. v. 19 (3) p. 481-488. FOR
- Van-Deusen-P-C. Evaluating Time-Dependent Tree Ring And Climate Relationships. *J Environ Qual* 19 (3). 1990. 481-488. FOR
- Van-Deusen-P-C. Popular formulations for modeling tree rings from climate: a unifying approach. *J Environ Qual*, Madison, Wis.: American Society of Agronomy, Oct/Dec 1991. volume 20 issue 4, pages 823-827. FOR
- Van-Deusen-P-C. Population Formulations For Modeling Tree Rings From Climate A Unifying Approach. *J Environ Qual* 20 (4). 1991. 823-827. FOR
- Van-Deusen-P-C. Red spruce tree ring analysis using a Kalman filter. *For Serv Gen Tech Rep SO U S South For Exp Stn*, New Orleans, La.: 1988. issue 69, pages 57-67. FOR
- Van-Deusen-P-C. Some applications of the Kalman filter to tree-ring analysis. Proceedings of the International Symposium on Ecological Aspects of Tree-Ring Analysis / compiled by G.C. Jacoby, J.W. Hornbeck, Washington, DC: U.S. Department of Energy, Office of Energy Research, 1986, pages 566-578. FOR
- Van-Deusen-P-C-USDA-Forest-Service-New-Orleans-LA. Trend monitoring with varying coefficient models. *For Sci*, 1991. volume 37 issue 5, pages 1365-1375. FOR
- Van-Geer-F-C. Van-Der-Kloet-P. 2 Algorithms For Parameter Estimation In Ground-Water Flow Problems. *Drol (Amst)*. 77 (1-4). 1985. 361-378. METER
- Van-Veen-E-H. Bosch-S. De-Loos-Vollebreft-M-T-C. Quantitative line selection with the Kalman filter approach for inductively coupled plasma atomic emission spectrometry. *Spectrochimica Acta Part B Atomic Spectroscopy*. 48 (14). 1993. 1691-1701. CHEM
- Velasco-Antonio. Rui-Xiong. Silva-Manuel. Perez-Bendito-Dolores. Simultaneous kinetic determination of phenols by use of the Kalman filter. *Talanta*. 40 (10). 1993. 1505-1510. CHEM
- Verhaegen-M. Van Dooren-P. Numerical aspects of different Kalman filter implementations. *IEEE Trans. Automatic Control* AC-31:907-917, 1986. KFTND
- Visser-H. Molenaar-J. Time-dependent responses of trees to weather variations: an application of the Kalman filter. Proceedings of the International Symposium on Ecological Aspects of Tree-Ring Analysis / compiled by G.C. Jacoby, J.W. Hornbeck, Washington, DC: U.S. Department of Energy, Office of Energy Research, 1986, pages 579-590. FOR
- Visser-H. Analysis Of Tree Ring Data Using The Kalman Filter Technique Symposium On The Effects Of Environmental Pollution On Wood Structure And Quality Held At The 18th Iufro (International Union Of Forestry Research Organizations) World Congress, Ljubljana, Yugoslavia, September 10-11, 1986. *Iawa (Int Assoc Wood Anat) Bull* 7 (4). 1986 (Recd. 1987). 289-298. FOR

- Visser-H. Molenaar-J. Estimating trends and stochastic response functions in dendroecology with an application to fir decline. *Forest Science*. 1992-. 38- (2-). 221-234. FOR
- Visser-H. Molenaar-J. Estimating trends in tree-ring data. *Forest Science*. 1990-. 36- (1-). 87-100.
- Visser-H. Molenaar-J. Kalman Filter Analysis In Dendroclimatology. *Biometrics* 44 (4). 1988. 929-940. METER
- Visser-H. Noppert-F. Van-Wakeren-H. Vaessen-J. Xylem Sap Velocity In Relation To Weather And Air Pollution. *Iawa (Int Assoc Wood Anat) Bull* 10 (4). 1989. 427-439. ENVIR
- Visser-H-N-V Molenaar-J. Estimating trends and stochastic response functions in dendroecology with an application to fir decline. *For Sci*, 1992. volume 38 issue 2, pages 221-234. FOR
- Viswanathan-M-N. Evans-D-A. Estimation of groundwater recharge using Kalman Filter method. Hunter District Water Board, New South Wales, Australia. 1983-. 200-203. METER
- Walters-D-K. Burkhart-H-E. A method for localizing site index equations. U S D A For Serv Gen Tech Rep NC North Cent For Exp Stn, St. Paul, Minn.: The Station, 1988. issue 120, pages 435-442. FOR
- Walters-D-K. Burkhart-H-E. Reynolds-M-R-Jr. Gregoire-T-G. A Kalman filter approach to localizing height-age equations. *Forest Science*. 1991-. 37- (6-). 1526-1537. FOR
- Wang-G-T. Yu-Y-S. Wu-K. Improved flood routing by ARMA modelling and the Kalman filter technique. *J Hydrol*, 1987. volume 93 issue 1/2, pages 175-190. METER
- Wang-Yonghe. Payandeh-Bijan. Application of the Kalman filter model in site index equation construction. *Canadian Journal of Forest Research*. 24 (7). 1994. 1415-1418. FOR
- Wendroth-O. Katul-G-G. Parlange-M-B. Puente-C-E. Nielsen-D-R. A nonlinear filtering approach for determining hydraulic conductivity functions in field soils. *Soil Science*. 1993-. 156- (5-). 293-301. AGRSO
- Wentzell-P-D. New Approaches To Reaction-Rate Methods Of Analysis. *Anal Proc* 26 (4). 1989. 128-130. CHEM
- Weuster-Botz-D. Kelle-R. Frantzen-M. Wandrey-C. Substrate controlled fed-batch production of L-lysine with *Corynebacterium glutamicum*. *Biotechnology Progress*. 13 (4). 1997. 387-393. CHEM
- Whitehead-P. Beck-B. O'connell-E. A Systems Model Of Stream Flow And Water Quality In The Bedford Ouse River England Uk System 2. *Water Quality Modeling. Water Res.* 15 (10). 1981. * En * 1157-1172. ENVIR
- Whitehead-P-G. Homberger-G-M. Modelling algal behaviour in the River Thames. *Water Research*. 1984-. 18- (8-). 945-953. ENVIR
- Woolfson-M-S. Study Of Cardiac Arrhythmia Using The Kalman Filter. *Med Biol Eng Comput* 29 (4). 1991. 398-405. MED
- Wu-Wen. Rutan-Sarah-C. Baldovin-Antonietta. Massart-Desire-Luc. Feature selection using the Kalman filter for classification of multivariate data. *Analytica Chimica Acta*. 335 (1-2). 1996. 11-22. CHEM
- Wu-X. Bellgardt-K-H. Fast on-line data evaluation of flow-injection analysis signals based on parameter estimation by an extended Kalman filter. *Journal of Biotechnology*. 62 (1). June 11, 1998. 11-28. BIOTEC
- Xiong-R. Velasco-A. Silva-M. Perez-Bendito-D. Performance Of The Kalman Filter Algorithm In Differential Reaction- Rate Methods. *Anal Chim Acta* 251 (1-2). 1991. 313-320. CHEM
- Yang-Mengyan. Rathbone-Richard-R. Lockett-Anthony-D. Hubble-John. Use of an extended Kalman Filter for estimation of the breakthrough from thermal monitoring of a packed bed adsorption process. *Bioseparation*. 4 (2). 1994. 101-109. BIOTEC
- Yang-X. Shamma-S-A. Minimum Mean Square Error Estimation Of Connectivity In Biological Neural Networks. *Biol Cybern* 65 (3). 1991. 171-180. BIOLO
- Yasuda-H. Takuma-K. Sekikawa-K. Runoff characteristics of small mountainous basins. *Bulletin of the Faculty of Agriculture, Tottori University*. 1994-. 47-43-49. METER
- Yu-Y-S. Heidari-M. Wang-G-T. Optimal estimation of contaminant transport in groundwater. *Water Resources Bulletin*. 1989-. 25- (2-). 295-300. ENVIR
- Zavaleta-L-R. Dixon-B-L. Economic benefits of Kalman filtering for insect pest management. *Journal of Economic Entomology*. 1982-. 75- (6-). 982-988. AGRPL
- Zeng-Wei. Meng-Xiangjing. Li-Na. Tong-Shenyang. New method of simultaneous and non-destructive determination of human serum albumin and globulin. *Analytica Chimica Acta*. 316 (3). 1995. 387-389. CHEM

Zou-S. Parr-A. Optimal estimation of two-dimensional contaminant transport. Columbus, Ohio: Ground Water Pub. Co. Mar/Apr 1995. v. 33 (2) Ground water. p. 319-325. ENVIR

3. BIBLIOGRAPHY OBTAINED USING CURRENT INDEX TO STATISTICS (mostly KFTND)

- Abraham, Bovas. Ledolter, Johannes. Forecast functions implied by autoregressive integrated moving average models and other related forecast procedures. *IntStRvw* 54:51-66, 1986
- Abraham, Bovas. Vijayan, K. Time series analysis for repeated surveys. *CommStB* 21:893-908, 1992
- Agbodjan, Armel A. Rutan, Sarah C. Optimization of an adaptive Kalman filter based on information theory. *Chemolab* 24:137-144, 1994
- Alengrin, G. Favier, G. Stochastic realisation algorithms for the estimation of Kalman filter steady state; in the case of multivariable systems (French) (STMA V23 440). *RFAAutom* 15:19-30, 1981
- Alexander, Don. Thomas, Lee R., III. Monetary/asset models of exchange rate determination: How well have they performed in the 1980's? *IntJFor* 3:53-63, 1987
- Alvoni, Elisabetta. Corradi, Corrado. A Chandrasekhar type square root smoother for the Bayesian decomposition of a time series (Italian). *Statstca* 49:219-224, 1989
- Anandalingam, G. Chen, Lian. Linear combination of forecasts: A general Bayesian model. *Jforecast* 8:199-214, 1989
- Anderson, Stewart J. Jones, Richard H. Swanson, George D. Smoothing polynomial splines for bivariate data. *SIAMSSC* 11:749-766, 1990
- Anderson-Sprecher, Richard. Ledolter, Johannes. State-space analysis of wildlife telemetry data. *JASA* 86:596-602, 1991
- Ansley, C. F. Kohn, R. A structured state space approach to computing the likelihood of an ARIMA process and its derivatives. *JStCmpSm* 21:135-169, 1985
- Ansley, C. F. Kohn, R. Exact likelihood of vector autoregressive-moving average process with missing or aggregated data. *Biomtrka* 70:275-278, 1983
- Ansley, C. F. Kohn, R. New algorithmic developments for estimation problems in time series. *COMPSTAT-6*, 23-34, 1984
- Ansley, Craig F. Kohn, Robert. A geometrical derivation of the fixed interval smoothing algorithm. *Biomtrka* 69:486-487, 1982
- Ansley, Craig F. Kohn, Robert. A note on square root filtering for vector autoregressive moving-average models. *JtimSrAn* 11:181-183, 1990
- Ansley, Craig F. Kohn, Robert. Efficient generalized cross-validation for state space models. *Biomtrka* 74:139-148, 1987
- Ansley, Craig F. Kohn, Robert. Estimation, filtering, and smoothing in state space models with incompletely specified initial conditions. *AnlsStat* 13:1286-1316, 1985
- Ansley, Craig F. Kohn, Robert. Filtering and smoothing in state space models with partially diffuse initial conditions. *JtimSrAn* 11:275-293, 1990
- Ansley, Craig F. Kohn, Robert. On the equivalence of two stochastic approaches to spline smoothing. *EsTimSerAP*, 391-405, 1986
- Antonelli, Peter L. Filtering the n -dimensional logistic growth model. *StocAnAp* 8:263-292, 1990
- Aoki, M. (Auth). Deistler, M. (Rev). Review of "State space modeling of time series". *Metrika* 38:65-66, 1991
- Appelbaum, Mel. Tsokos, Chris P. Forecasting models: A comparison of several adaptive forecasting procedures, Part I. *StocAnAp* 3:247-284, 1985
- Aragon, Y. Bru, P. Estimation in a random parameter model: Synthetic presentation and comparison of methods. *CmpStQ* 2:215-227, 1985
- Arahata, E. Tanabe, K. Tamura, Y.-H. Kitagawa, G. Ozaki, T. Seki, R. Urayama, K. Tamura, H. Analysis of water flow of the Kusu River in an interconnected multi-reservoir power system (Japanese). *PrInStMa* 38:19-30, 1990
- Austin, James W. Leondes, Cornelius T. Statistically linearized estimation of reentry trajectories. *IEEEAES* 17:54-61, 1981
- Azzalini, A. A class of distributions which includes the normal ones. *ScandJSt* 12:171-178, 1985

- Bagchi, Arunabha. Kwakernaak, Huibert. A minimax property of the Kalman filter. *IJContrl* 26:369-377, 1977
- Balakrishnan, A. V. Some estimation problems for random fields. *StatPrbCRR*, 45-57, 1982
- Barlow, Richard E. Irony, Telba Z. Foundations of Statistical Quality Control. *StInfDBasu*, 99-112, 1992
- Bashirov, A. E. Mishne, L. R. On linear filtering under dependent white noises. *Stochatx* 35:1-23, 1991
- Basu, A. K. Das, J. K. A Bayesian approach to Kalman filter for elliptically contoured distribution and its application in time series models. *CalcutSt* 44:11-28, 1994
- Baudin, Anders. Nadeau, Serge. Westlund, Anders. Estimation and prediction under structural instability: The case of the U.S. pulp and paper market. *JForecast* 3:63-78, 1984
- Bear, Robert S., Jr. Brown, Steven D. Kalman filter-optimized simulation for step voltammetry. *AnlyChem* 65:1061-1068, 1993
- Beck, M. B. Halfon, E. Uncertainty, identifiability and the propagation of prediction errors: A case study of Lake Ontario. *Jforecast* 10:135-161, 1991
- Bell, Bradley M. Cathey, Frederick W. The iterated Kalman filter update as a Gauss-Newton method. *IEEEAuCn* 38:294-297, 1993
- Bell, William. Hillmer, Steven. Initializing the Kalman filter for nonstationary time series models (Corr: V13 p281-282). *JtimSrAn* 12:283-300, 1991
- Bell, William. Hillmer, Steven. Initializing the Kalman filter in the nonstationary case. *ASAProBuEc*, 693-697, 1987
- Benes, Vaclav E. Karatzas, Ioannis. Estimation and control for linear, partially observable systems with non-Gaussian initial distribution. *StocProc* 14:233-248, 1983
- Bennett, R. J. Haining, R. P. Spatial structure and spatial interaction: Modelling approaches to the statistical analysis of geographical data (C/R: p27-36). *JRSS-A* 148:1-27, 1985
- Bergman, M. J. Delleur, J. W. Kalman filter estimation and prediction of daily stream flows: I. Review, algorithm, and simulation experiments. *WaterReB* 21:815-825, 1985
- Bergman, M. J. Delleur, J. W. Kalman filter estimation and prediction of daily stream flows: II. Application to the Potomac River. *WaterReB* 21:827-832, 1985
- Binder, D. A. Dick, J. P. Modelling and estimation for repeated surveys. *SurvvyM* 15:29-45, 1989
- Blackmore, Perry A. Bitmead, Robert R. Duality between the discrete-time Kalman filter and LQ control law. *IEEEAuCn* 40:1442-1444, 1995
- Blackwell, Louis M. Singpurwalla, Nozer D. Inference from accelerated life tests using filtering in coloured noise. *JRSS-B* 50:281-292, 1988
- Bolstad, William M. An efficient algorithm for Harrison-Stevens forecasting using the multi-process multivariate dynamic linear model. *CommStB* 15:819-828, 1986
- Bolstad, William M. An estimation method for the seemingly unrelated regression model with contemporaneous covariances based on an efficient recursive algorithm. *CommStB* 16:689-698, 1987
- Bolstad, William M. Estimation in the multiprocess dynamic generalized linear model. *CommStA* 17:4179-4204, 1988
-
- Bolstad, William M. Harrison-Stevens forecasting and the multiprocess dynamic linear model. *AmerStat* 40:129-135, 1986
- Bolstad, William M. The efficiency of dynamic linear model estimators applied to a linearly aggregated time series. *CommStA* 19:83-90, 1990
- Bolstad, William M. The multiprocess dynamic linear model with biased perturbations: A real time model for growth hormone level. *Biomtrka* 75:685-692, 1988
- Bordignon, Silvano. Trivellato, Ugo. Errors in variables and latent variables in structural stochastic models. An overview (Italian). *Statstca* 52:325-346, 1992
- Bordignon, Silvano. Trivellato, Ugo. The optimal use of provisional data in forecasting with dynamic models. *JBES* 7:275-286, 1989
- Borisov, A. V. Pankov, A. R. Optimal filtering in stochastic discrete-time systems with unknown inputs. *IEEEAuCn* 39:2461-246, 1994
- Boucelham, Jamel. Terasvirta, Timo. Use of preliminary values in forecasting industrial production. *IntJFor* 6:463-468, 1990
- Bowyer, D. E. Rajasekaran, P. K. Gebhart, W. W. Adaptive clutter filtering using autoregressive spectral estimation. *IEEEAES* 15:538-546, 1979

- Brammer, K. Siffling, G. (Auth) Krebs, V. (Rev). A review of "Stochastic fundamentals of the Kalman-Bucy filter: Probability theory and stochastic processes". *IEEE Syst* 6:655-655, 1976
- Brammer, K. Siffling, G. (Auth) Krebs, V. (Rev). A review of "Kalman-Bucy filter: Deterministic observing and stochastic filtering". *IEEE Syst* 6:655-655, 1976
- Braun, Phillip A. State dependent models of stock returns. *CmpMA* 24(8):17-29, 1992
- Bril, Gordon. Forecasting Hurricane Tracks Using the Kalman Filter. *ASA ProEnvr*, 36-41, 1992
- Bril, Gordon. Forecasting hurricane tracks using the Kalman filter. *EnvrMtrc* 6:7-16, 1995
- Brown, S. D. Real-time filtering of data from mobile, passive remote infrared sensors with principal component models of background. *Jchemtrc* 5:147-161, 1991
- Brown, Steven D. Rapid parameter estimation with incomplete chemical calibration models. *Chemolab* 10:87-105, 1991
- Brown, Teri F. Caster, Donna M. Brown, Steven D. Estimation of electrochemical charge transfer parameters with the Kalman filter. *AnlyChem* 56:1214-1221, 1984
- Burney, S. M. Aqil. Computing exact likelihood function of vector MA(1) model. *PakJStA* 8(1):51-59, 1992
- Burrige, Peter. Hall, Alastair. Convergence of the Kalman filter gain for a class of nondetectable signal extraction problems. *IEEE AuCn* 32:1036-1039, 1987
- Burrige, Peter. Wallis, Kenneth F. Calculating the variance of seasonally adjusted series. *JASA* 80:541-552, 1985
- Byrnes, Christopher I. Lindquist, Anders. Zhou, Yishao. Stable, unstable and center manifolds for fast filtering algorithms. *SystUnctrn*, 58-75, 1991
- Caputi, Mauro J. Moose, Richard L. A modified Gaussian sum approach to estimation of non-Gaussian signals. *IEEEAES* 29:446-451, 1993
- Carraro, Carlo. A few problems with application of the Kalman filter. *StatModelg*, 75-83, 1989
- Carter, C. K. Kohn, R. On Gibbs sampling for state space models. *Biomtrka* 81:541-553, 1994
- Castella, Frank R. An adaptive two-dimensional Kalman tracking filter. *IEEEAES* 16:822-829, 1980
- Casti, J. A reduced dimensionality method for the steady-state Kalman filter. *StocSyst* 1:116-123, 1976
- Catlin, D. E. Estimation, Control, and the Discrete Kalman Filter. Springer:Brln:NY, 274 pp, 1988
- Catlin, Donald E. Geddes, Robert L. State estimation and divergence analysis. *IEEEAES* 20:594-602, 1984
- Chan, Y. T. Hu, A. G. C. Plant, J. B. A Kalman filter based tracking scheme with input estimation. *IEEEAES* 15:237-243, 1979
- Chen, Han-Fu. Guo, Lei. Stochastic control system. *ProbTChina*, 1-22, 1991
- Chen, Yiping. Singpurwalla, Nozer D. A non-Gaussian Kalman filter model for tracking software reliability. *StSinica* 4:535-548, 1994
- Chib, Siddhartha. Tiwari, Ram C. Extreme bounds analysis in the Kalman filter. *AmerStat* 45:113-114, 1991
- Chow, Gregory C. *Econometric Analysis by Control Methods*. Wiley:NY:UK, 320 pp, 1981
- Cipra, T. Romera, M. R. Recursive Time Series Methods in L_1 -Norm. *L1StatAnal* 233-243, 1992
- Cipra, T. Romera, R. Robust Kalman filter and its application in time series analysis (STMA V33 4160). *Kybrntka* 27:481-494, 1991
- Cipra, T. Rubio, A. Kalman filter with a non-linear non-Gaussian observation relation. *TrabEs* 6(2):111-119, 1991
- Cividini, A. Cottarelli, C. Applications of the Kalman filter to revisions in monthly bank deposit estimates (Italian). *Pro34SI* 1:281-288, 1988
- Clark, R. N. Setzer, W. Sensor fault detection in a system with random disturbances. *IEEEAES* 16:468-473, 1980
- Cohn, Stephen E. Parrish, David F. The behavior of forecast error covariances for a Kalman filter in two dimensions. *Mweathr* 119:1757-1785, 1991
- Conrad, William E. Imperfect observation and systematic policy error. *AECnSocM* 6:247-260, 1977
- Conrad, William. Corrado, Carol. Application of the Kalman filter to revisions in retail sales data. *ASA ProBuEc*, 380-385, 1977
- Conrad, William. Corrado, Carol. Application of the Kalman filter to revisions in monthly retail sales estimates. *JECdynCn* 1:177-198, 1979
- Cooley, Thomas F. Rosenberg, Barr. Wall, Kent D. A note on optimal smoothing for time varying coefficient problems. *AECnSocM* 6:453-456, 1977

- Coomes, Paul A. A Kalman filter formulation for noisy regional job data. *IntJFor* 7:473-481, 1992
- Corcoran, Carolyn A. Rutan, Sarah C. Characterization of temperature correction method for kinetic methods of analysis with the extended Kalman filter. *AnlyChem* 60:2450-2454, 1988
- Corcoran, Carolyn A. Rutan, Sarah C. Correction for temperature variations in kinetic methods of analysis with the extended Kalman filter. *AnlyChem* 60:1146-1153, 1988
- Corradi, Fabio. An application of the Kalman filter to forecast the number of graduates (Italian). *Statstca* 52:451-462, 1992
- Corradi, Fabio. Guagnano, Giuseppina. Missing data and forecasting in multivariate time series: An application of the common components dynamic linear model. *JitalSts* 2:193-211, 1993
- Corrado, Carol. Greene, Mark. Reducing uncertainty in short-term projections: Linkage of monthly and quarterly models. *JForecast* 7:77-102, 1988
- Crafts, N. F. R. Leybourne, S. J. Mills, T. C. Trends and cycles in British industrial production, 1700-1913. *JRSS-A* 152:43-60, 1989
- Daley, Roger. Estimating model-error covariances for application to atmospheric data assimilation. *Mweathr* 120:1735-1746, 1992
- Daley, Roger. Forecast-error statistics for homogeneous and inhomogeneous observation networks. *Mweathr* 120:627-643, 1992
- Daley, Roger. The effect of serially correlated observation and model error on atmospheric data assimilation. *Mweathr* 120:164-177, 1992
- Danyang, Liu. Xuanhuang, Liu. Optimal state estimation without the requirement of a priori statistics information of the initial state. *IEEEAuCn* 39:2087-2091, 1994
- Davis, M. H. A. (Auth). Fleming, W. H. (Rev). Review of "Linear estimation and stochastic control". *BAMMaSoc* 1:228-229, 1979
- Davis, William W. Use of image data in a control problem. *BayATSDMdl*, 285-312, 1988
- de Gooijer, Jan G. Klein, Andre. On the cumulated multi-step-ahead predictions of vector autoregressive moving average processes. *IntJFor* 7:501-513, 1992
- De Jong, Piet. A cross-validation filter for time series models. *Biomtrka* 75:594-600, 1988
- de Jong, Piet. Chu-Chun-Lin, Singfat. Fast likelihood evaluation and prediction for nonstationary state space models. *Biomtrka* 81:133-142, 1994
- de Jong, Piet. Chu-Chun-Lin, Singfat. Stationary and non-stationary state space models. *JtimSrAn* 15:151-166, 1994
- De Jong, Piet. Mackinnon, Murray J. Covariances for smoothed estimates in state space models. *Biomtrka* 75:601-602, 1988
- De Jong, Piet. Shephard, Neil. The simulation smoother for time series models. *Biomtrka* 82:339-350, 1995
- de Jong, Piet. Smoothing and interpolation with the state-space model. *JASA* 84:1085-1088, 1989
- de Jong, Piet. Stable algorithms for the state space model. *JtimSrAn* 12:143-157, 1991
- de Jong, Piet. The diffuse Kalman filter. *AnlsStat* 19:1073-1083, 1991
- De Jong, Piet. The likelihood for a state space model. *Biomtrka* 75:165-169, 1988
- de Jong, Piet. Zehnwrith, Ben. Credibility theory and the Kalman filter. *InsrneME* 2:281-286, 1983
- Deal, Forest C., Jr. Improved algorithms for initial condition parameter estimation. *PIEEEDecCt*, 1916-1919, 1985
- Dee, Dick P. On-line estimation of error covariance parameters for atmospheric data assimilation. *Mweathr* 123:1128-1145, 1995
- den Butter, F. A. G. Mourik, T. J. Seasonal adjustment using structural time series models: An application and a comparison with the Census X-11 method. *JBES* 8:385-394, 1990
- Di Caprio, U. Genesisio, R. Pozzi, S. Vicino, A. Short term load forecasting in electric power systems: A comparison of ARMA models and extended Wiener filtering. *JForecast* 2:59-76, 1983
- Di Masi, G. B. Kitsul, P. Liptser, R. S. Minimal dimension linear filters for stationary Markov processes with finite state space. *Stochatx* 36:1-19, 1991
- Diderrich, George T. Reply to comments on "The Kalman filter from the perspective of Goldberg-Theil estimators" (85V39 p193-198). *AmerStat* 41:91-92, 1987
- Diderrich, George T. The Kalman filter from the perspective of Goldberger-Theil estimators (C/R: 87V41 p90-92). *AmerStat* 39:193-198, 1985
- Doran, Howard E. Constraining Kalman filter and smoothing estimates to satisfy time-varying restrictions. *RvEconSt* 74:568-572, 1992

- Downing, D. J. Pike, D. H. Morrison, G. W. Application of the Kalman filter to inventory control. *Technmcs* 22:17-22, 1980
- Duncan, George. Gorr, Wilpen. Szczypula, Janusz. Bayesian forecasting for seemingly unrelated time series: Application to local government revenue forecasting. *MgmtScTA* 39:275-293, 1993
- Durbin, J. Present position and potential developments: Some personal views. *Time series analysis (with discussion)*. *JRSS-A* 147:161-173, 1984
- Edwards, Cheryl L. Howrey, E. Philip. A "true" time series and its indicators: An alternative approach. *JASA* 86:878-882, 1991
- Ekstrand, Bertil. Analytical steady state solution for a Kalman tracking filter. *IEEEAES* 19:815-819, 1983
- Engle, Robert F. Lilien, David M. Watson, Mark. A dynamic model of housing price determination. *JEconmtx* 28:307-326, 1985
- Engle, Robert. Watson, Mark. A one-factor multivariate time series model of metropolitan wage rates. *JASA* 76:774-781, 1981
- Fahrmeir, L. Recursive parameter estimation in linear statistical models. *COMPSTAT-2*, 139-145, 1976
- Fahrmeir, Ludwig. Goss, Matthias. On Filtering and Smoothing in Dynamic Models for Categorical Longitudinal Data. *StatModel6*, 85-94, 1992
- Farebrother, R. W. Further mnemonics for the Kalman filter updating formulas. *StHefte* 33:269-272, 1992
- Farebrother, R. W. Mnemonics for the Kalman filter covariance updating formulas. *StHefte* 31:281-284, 1990
- Faruqi, F. A. Davis, R. C. Kalman filter design for target tracking. *IEEEAES* 16:500-508, 1980
- Fildes, Robert. An evaluation of Bayesian forecasting. *JForecast* 2:137-150, 1983
- Filipiak, Janusz. Chemouil, Prosper. Time-series analysis of traffic updates in loss systems. *ApStMDA* 6:1-11, 1990
- Fisher, Lawrence. Kamin, Jules H. Forecasting systematic risk: Estimates of "raw" beta that take account of the tendency of beta to change and the heteroskedasticity of residual returns. *JFinanQA* 20:127-149, 1985
- Fitzgerald, Robert J. Simple tracking filters: Steady-state filtering and smoothing performance. *IEEEAES* 16:860-864, 1980
- Gabr, M. M. Maximum likelihood fitting of bilinear models to time series with missing observations. *DevTimeSer*, 283-291, 1993
- Gabr, M. M. Recursive estimation of bilinear time series models. *CommStA* 21:2261-2277, 1992
- Gadzhiev, Ch. M. Check of the generalized variance of the Kalman-filter updating sequence in dynamic diagnosis. *ARContr* 55:1165-1169, 1994
- Garbade, Kenneth. Two methods for examining the stability of regression coefficients. *JASA* 72:54-63, 1977
- Garner, John P. Spall, James C. Identification of state-space parameters in the presence of uncertain nuisance parameters. *PamerContC*, 1226-1230, 1989
- Gerow, David D. Rutan, Sarah C. Background correction for fluorescence detection in thin-layer chromatography using factor analysis and the adaptive Kalman filter. *AnlyChem* 60:847-852, 1988
- Ghosh, Damayanti. Maximum likelihood estimation of the dynamic shock-error model. *Jeconmtx* 41:121-143, 1989
- Ghysels, Eric. Seasonal extraction in the presence of feedback. *JBES* 5:191-194, 1987
- Giron, F. J. Martinez, M. L. Rojano, J. C. Linear dynamic models and mixtures of distributions (with comments) (Spanish). *EstEspn* 31:165-206, 1989
- Giron, F. J. Mixtures of normal distributions with applications to complex statistical problems (Spanish). *RACEMdrd* 83:59-73, 1989
- Godolphin, E. J. Stone, J. M. On the structural representation for polynomial-projecting predictor models based on the Kalman filter. *JRSS-B* 42:35-45, 1980
- Gomez, Victor. Maravall, Agustin. Estimation, prediction and interpolation for nonstationary series with the Kalman filter. *ASAProBuEc* 118-123, 1992
- Gomez, Victor. Maravall, Agustin. Estimation, prediction, and interpolation for nonstationary series with the Kalman filter. *JASA* 89:611-624, 1994
- Gomez, Victor. Maravall, Agustin. Pena, Daniel. Computing Missing Values in Time Series. *COMPSTAT10* 1:283-296, 1992
- Gordon, K. Smith, A. F. M. Modeling and monitoring biomedical time series. *JASA* 85:328-337, 1990

- Gordon, N. J. Salmond, D. J. Smith, A. F. M. Novel approach to nonlinear/non-Gaussian Bayesian state estimation. *ComRdSP* 140:107-113, 1993
- Gudmundsson, Gudmundur. Time series analysis of catch-at-age observations. *ApplStat* 43:117-126, 1994
- Guerrero, Victor M. Combining historical and preliminary information to obtain timely time series data. *IntJFor* 9:477-485, 1993
- Gui, Min. Rutan, Sarah C. Determination of initial concentration of an analyte by kinetic detection of the intermediate product in consecutive first-order reactions using an extended Kalman filter. *AnlyChem* 66:1513-1519, 1994
- Guo, Lei. Estimating time-varying parameters by the Kalman filter based algorithm: Stability and convergence. *IEEEAuCn* 35:141-147, 1990
- Gurker, W. Kalman-filter methods in the analysis of accelerated life tests (German) (STMA V32 2989). *OstrZStI* 20:319-349, 1990
- Gurvits, L. N. Sufficient conditions for factor stabilization in a digital infinite-dimensional Kalman filter (Russian) (STMA V28 2791). *ARContrl* 9:40-46, 1986
- Guttman, Irwin. Lin, Dennis K. J. Robust recursive estimation for correlated observations. *StPrLet* 23:79-92, 1995
- Hahn, G. J. Raghunathan, T. E. Combining information from various sources: A prediction problem and other industrial applications. *Technmcs* 30:41-52, 1988
- Hannan, E. J. Deistler, Manfred. *The Statistical Theory of Linear Systems*. Wiley:NY:UK, 380 pp, 1988
- Hannan, E. J. Multivariate ARMA systems and practicable calculations. *Questo* 8:1-8, 1984
- Hannan, E. J. Rational transfer function approximation (C/R: p151-161). *StatSci* 2:135-151, 1987
- Hantler, Sidney L. Rosberg, Zvi. Optimal estimation for an M/M/c queue with time varying parameters. *CommStSM* 5:295-313, 1989
- Harrison, P. J. Stevens, C. F. Bayesian forecasting (C/R: p228-247). *JRSS-B* 38:205-228, 1976
- Harvey, A. C. (Auth). Brannas, Kurt (Rev). Review of "Forecasting, structural time series models and the Kalman filter". *JoffStat* 6:459-460, 1990
- Harvey, A. C. (Auth). Sabani, Laura (Rev). Review of "Forecasting structural time series models and the Kalman filter". *JapEcmtx* 6:329-331, 1991
- Harvey, A. C. (Auth). Schlittgen, R. (Rev). Review of "Forecasting structural time series models and the Kalman filter". *AllgeStA* 75:285-286, 1991
- Harvey, A. C. A unified view of statistical forecasting procedures (C/R: p277-283). *JForecast* 3:245-275, 1984
- Harvey, A. C. Durbin, J. The effects of seat belt legislation on British road casualties: A case study in structural time series modelling (C/R: p211-227). *JRSS-A* 149:187-210, 1986
- Harvey, A. C. Fernandes, C. Time series models for count or qualitative observations (C/R: p418-422). *JBES* 7:407-417, 1989
- Harvey, A. C. Finite sample prediction and overdifferencing. *JTimSrAn* 2:221-232, 1981
- Harvey, A. C. McKenzie, C. R. [Algorithm AS 182] Finite sample prediction from ARIMA processes. *ApplStat* 31:180-187, 1982
- Harvey, A. C. Peters, S. Estimation procedures for structural time series models. *Jforecast* 9:89-108, 1990
- Harvey, A. C. Phillips, G. D. A. Maximum likelihood estimation of regression models with autoregressive-moving average disturbances. *Biomtrka* 66:49-58, 1979
- Harvey, A. C. Pierse, R. G. Estimating missing observations in economic time series. *JASA* 79:125-131, 1984
- Harvey, A. C. The formulation of structural time series models in discrete and continuous time. *Questo* 7:563-575, 1983
- Harvey, A. C. Todd, P. H. J. Forecasting economic time series with structural and Box-Jenkins models: A case study (C/R: p307-315). *JBES* 1:299-307, 1983
- Harvey, A. C. Trends and cycles in macroeconomic time series. *JBES* 3:216-227, 1985
- Harvey, Andrew (Auth). Fildes, Robert (Rev). Review of "Forecasting structural time series models and the Kalman Filter". *IntJFor* 8:635-637, 1992
- Harvey, Andrew C. (Auth). Angus, John E. (Rev). Review of "Forecasting, structural time series and the Kalman filter". *Technmcs* 34:496-497, 1992
- Harvey, Andrew C. (Auth). Bunke, O. (Rev). Review of "Forecasting, structural time series models and the Kalman filter". *MaOpfStS* 24:297-29, 1993

- Harvey, Andrew C. (Auth). Diebold, Francis X. (Rev). Review of "Forecasting, structural time series models and the Kalman filter". *EconTher* 8:293-299, 1992
- Harvey, Andrew C. (Auth). Osborn, Denise R. (Rev). Review of "Forecasting, structural time series models and the Kalman filter". *Economica* 58:537-538, 1991
- Harvey, Andrew C. (Auth). Parzen, Emanuel (Rev). Review of "Forecasting, structural time series and the Kalman filter". *SIAMRvw* 34:155-156, 1992
- Harvey, Andrew C. *Forecasting, Structural Time Series Models and the Kalman Filter*. Cambridge Univ., 556 pp., 1989
- Harvey, Andrew C. Shephard, Neil. Structural time series models. *HdbkStat11*, 261-302, 1993
- Harvey, Andrew C. The Kalman filter and its applications in econometrics and time series analysis. *MethOR* 44:3-18, 1981
- Hashemi, Ray H. Laub, Alan J. On the suboptimality of a parallel Kalman filter. *IEEEAuCn* 33:214-217, 1988
- Haslett, Stephen. Covariances for fixed interval smoothed Kalman filter parameter estimates. *AstrlJSt* 32:205-216, 1990
- Hatanaka, Michio. A note on the application of the Kalman filter to regression models with some parameters varying over time and others unvarying. *AstrlJSt* 22:298-306, 1980
- Hausmann, U. G. Zhang, Q. Stochastic adaptive control with small observation noise. *Stochatx* 32:109-144, 1990
- Hayashi, Yuzuru. Rutan, Sarah C. Helburn, Robin S. Pompano, Joseph M. Information-based prediction of the precision and evaluation of the accuracy of the results from an adaptive filter. *Chemolab* 20:163-171, 1993
- Heath, Richard A. Detection of change in physiological measures using an adaptive Kalman filter algorithm. *PsychBu* 96:581-588, 1984
- Helstrom, Carl W. Distribution of the average power of a normal time series. *SIAMSSC* 10:432-446, 1989
- Hendry, David F. Present position and potential developments: Some personal views. *Time-series econometrics (with discussion)*. *JRSS-A* 147:327-339, 1984
- Hernandez, E. Martin, F. Valero, F. State-space modeling for atmospheric pollution. *JapMetrl* 30:793-811, 1991
- Highfield, Richard A. Bayesian approaches to turning point prediction. *ASAProBuEc*, 89-98, 1990
- Hoang, H. S. Talagrand, O. De Mey, Pierre. Approximate Bayesian approach to non-Gaussian estimation in linear model with dependent state and noise vectors. *PIEEEDecCt* 704-709, 1993
- Holly, Alberto. Application of Kalman filter. *EconTher* 1:144-145, 1985
- Howard, Randall B. Gallagher, Mark A. Bauer, Kenneth W., Jr. Maybeck, Peter S. Confidence Intervals for Univariate Discrete-Event Simulation Output Using the Kalman Filter. *WnSmltnC92*, 586-593, 1992
- Howrey, E. Philip. The use of preliminary data in econometric forecasting. *RvEconSt* 60:193-200, 1978
- Hubele, Norma Faris. Chang, Shing I. Adaptive exponentially weighted moving average schemes using a Kalman filter. *IIETrn* 2:361-369, 1990
- Hutchinson, Charles E. The Kalman filter applied to aerospace and electronic systems. *IEEEAES* 20:500-504, 1984
- Indjehagian, J. P. Application of Kalman filter to the vector estimation of parameters in an evolving regression model and forecasting with this model (French). *CCERchOp* 22:397-405, 1980
- Jensen, Karen L. An Optimal Adjustment Strategy for Processes with Drift and Adjustment Error. *ASAProPEng*, 45-50, 1992
- Jensen, Karen L. Vardeman, Stephan B. Optimal adjustment in the presence of deterministic process drift and random adjustment error. *Technmcs* 35:376-389, 1993
- Jones, Richard H. Ackerson, Lynn M. Serial correlation in unequally spaced longitudinal data. *Biomtrka* 77:721-731, 1990
- Jones, Richard H. Boadi-Boateng, Francis. Unequally spaced longitudinal data with AR(1) serial correlation. *Biomtrcs* 47:161-175, 1991
- Jones, Richard H. Maximum likelihood fitting of ARMA models to time series with missing observations. *Technmcs* 22:389-395, 1980
- Jones, Richard H. Nicholls, Des F. An adaptive nonlinear state space model applied to modelling epidemics. *StSinica* 1:389-400, 1991
- Jones, Richard H. Random effects and the Kalman filter. *ASAProBuEc*, 69-75, 1986
- Jones, Richard H. Time series analysis with unequally spaced data. *HdbkStat-5*, 157-177, 1985

- Jones, Richard H. Time series regression with unequally spaced data. *EsTimSerAP*, 89-98, 1986
- Jones, Richard H. Tryon, Peter V. Continuous time series models for unequally spaced data applied to modeling atomic clocks. *SIAMSSC* 8:71-81, 1987
- Jun, Duk B. On detecting and estimating a major level or slope change in general exponential smoothing. *Jforecast* 8:55-64, 1989
- Kahl, Douglas R. Ledolter, Johannes. A recursive Kalman filter forecasting approach. *MgmtScTA* 29:1325-1333, 1983
- Kalaba, R. Tesfatsion, L. A unified approach to dynamic estimation. *InforSci* 57:159-169, 1991
- Kashiwagi, Nobuhisa. On use of the Kalman filter for spatial smoothing. *AnInStMa* 45:21-34, 1993
- Kato, Hiroko. Naniwa, Sadao. Ishiguro, Makio. A multivariate stochastic model with non-stationary trend component. *ApIStMDA* 11:77-95, 1995
- Kim, Chang-Jin. Nelson, Charles R. The time-varying-parameter model for modeling changing conditional variance: The case of the Lucas hypothesis. *JBES* 7:433-440, 1989
- Kim, Yoonbai. Exchange rates and import prices in the United States: A varying-parameter estimation of exchange-rate pass-through. *JBES* 8:305-315, 1990
- Kirkendall, Nancy J. An application of a Kalman filter for estimation and edit. *ASAProBuEc*, 510-515, 1988
- Kirkendall, Nancy J. Applying a Kalman filter to link data from surveys with different periods. *ASAProBuEc*, 381-384, 1983
- Kirkendall, Nancy J. Evaluation of Kalman filter implementations of exponential smoothing with outlier and level shift detection. *ASAProBuEc*, 408-413, 1989
- Kirkendall, Nancy J. Monitoring for outliers and level shifts in Kalman filter implementations of exponential smoothing. *Jforecast* 11:543-560, 1992
- Kirkendall, Nancy J. On the relationship between certain Kalman filter models and exponential smoothing models. *ASAProBuEc*, 165-170, 1986
- Kitagawa, Genshiro. Gersch, Will. A smoothness priors-state space modeling of time series with trend and seasonality. *JASA* 79:378-389, 1984
- Koch, K. R. Kalman filter and optimal smoothing derived by the regression model (STMA V24 1081). *MGeodaet* 7:133-144, 1982
- Kohn, Robert. Ansley, Craig F. A new algorithm for spline smoothing based on smoothing a stochastic process. *SIAMSSC* 8:33-48, 1987
- Kohn, Robert. Ansley, Craig F. Estimation, prediction, and interpolation for ARIMA models with missing data. *JASA* 81:751-761, 1986
- Kohn, Robert. Ansley, Craig F. Fixed interval estimation in state space models when some of the data are missing or aggregated. *Biomtrka* 70:683-688, 1983
- Koopman, Siem Jan. Shephard, Neil. Exact score for time series models in state space form. *Biomtrka* 79:823-826, 1992
- Kurkjian, Andrew. Gershwin, Stanley B. Houpt, Paul K. Willsky, Alan S. Chow, E. Y. Greene, C. S. Estimation of roadway traffic density on freeways using presence detector data. *TrnsprtS* 14:232-261, 1980
- Kurzanskii, A. B. On stochastic filtering approximations of estimation problems for systems with uncertainty. *Stochatx* 23:109-130, 1988
- Kutoyants, Yu. Pohlmann, H. Parameter estimation for Kalman-Bucy filter with small noise. *MaOpfStS* 25:307-323, 1994
- Kuttner, Kenneth N. Estimating potential output as a latent variable. *JBES* 12:361-368, 1994
- Lauritzen, Steffen L. Time series analysis in 1880: A discussion of contributions made by T. N. Thiele. *IntStRvw* 49:319-331, 1981
- Le Breton, Alain. Musiela, Marek. A generalization of the Kalman filter to models with infinite variance. *StocProc* 47:75-94, 1993
- Ledolter, Johannes. A recursive approach to parameter estimation in regression and time series models. *CommStA* 8:1227-1246, 1979
- Ledolter, Johannes. Adaptive estimation and structural change in regression and time series models. *StAnFStrCh*, 191-208, 1989
- Lee, C. P. Forecasting with incomplete data. *CommStA* 24:1255-1269, 1995
- Lee, Hahn Skik. An Introduction to the Log Random Walk Parameter Model. *ASAProBuEc*, 284-288, 1993
- Leonard, Tom. Density estimation, stochastic processes and prior information. *JRSS-B* 40:113-132, 1978

- Lieber, Z. Melnick, E. I. Ronen, J. The filtering of transitory noise in earnings numbers. *JForecast* 2:331-350, 1983
- Lin, Dennis K. J. Guttman, Irwin. Handling spuriousity in the Kalman filter. *StPrLet* 16:259-268, 1993
- Liptser, R. Sh. (Auth). Rabindranathan, M. (Transl). Gaussian martingales and a generalization of the Kalman-Bucy filter. *ThProbAp* 20:285-301, 1975
- Loges, Wilfried. Estimation of parameters for Hilbert space-valued partially observable stochastic processes. *JMultiAn* 20:161-174, 1986
- Louv, William C. Adaptive filtering. *Technmcs* 26:399-409, 1984
- Luman, R. R. Practical Kalman filter software performance testing and validation (STMA V26 3549). *IEEEReli* 33:219-226, 1984
- Lundbye-Christensen, Soren. Monitoring pregnancy. *CommStSM* 5:383-399, 1989
- Lyle, W. D. Williams, D. M. Deconvolution of well log data: An innovations approach. *LogAnal* 28:321-328, 1987
- MacGregor, John F. Wong, A. K. L. Multivariate model identification and stochastic control of a chemical reactor (C/R: p465-468). *Technmcs* 22:453-464, 1980
- MacRaeKeenan, Daniel. A time series analysis of binary data. *JASA* 77:816-821, 1982
- Makov, Udi E. Bayesian and approximate Bayesian solutions to simultaneous estimation of multiple dynamic processes. *CommStA* 20:851-871, 1991
- Marshall, Pablo. State space models with diffuse initial conditions. *JtimSrAn* 13:411-414, 1992
- Martz, H. F., Jr. Campbell, K. Davis, H. T. Estimating and forecasting failure-rate processes by means of the Kalman filter. *ThApReli* 1:165-192, 1977
- Maryak, John L. Discussion on "Applications of recent methodology in Bayesian analysis of dynamic models: The Kalman filter and beyond". *ASAProBuEc*, 80-82, 1987
- Maryak, John L. On the asymptotic properties of parameter estimates in a regression model with non-normally distributed errors. *CommStB* 16:1117-1121, 1987
- Maryak, John L. Spall, James C. Silberman, Geoffrey L. Uncertainties for recursive estimators in nonlinear state-space models, with applications to epidemiology. *Autmatca* 31:1889-1892, 1995
- Mathews, P. M. An application of the Kalman filter in geoastronomy. *StocProcss*, 53-61, 1991
- McWhorter, Archer, Jr. Time series forecasting using the Kalman filter: An empirical study. *ASAProBuEc*, 436-441, 1975
- Mealy, Gregory L. Tang, Wang. Application of multiple model estimation to a recursive terrain height correlation system. *IEEEAuCn* 28:323-331, 1983
- Meinhold, Richard J. Singpurwalla, Nozer D. A Kalman filter approach to accelerated life testing: A preliminary development. *RelTherMdl*, 169-175, 1984
- Meinhold, Richard J. Singpurwalla, Nozer D. A Kalman-filter smoothing approach for extrapolations in certain dose-response, damage-assessment, and accelerated-life-testing studies. *AmerStat* 41:101-106, 1987
- Meinhold, Richard J. Singpurwalla, Nozer D. Robustification of Kalman filter models. *JASA* 84:479-486, 1989
- Meinhold, Richard J. Singpurwalla, Nozer D. Understanding the Kalman filter. *AmerStat* 37:123-127, 1983
- Migon, H. S. Harrison, P. J. An application of non-linear Bayesian forecasting to television advertising. *BayesStat2*, 681-696, 1985
- Miller, Stephen M. Mean square error estimation of Kalman filter estimates from aggregate survey data. *ASASrvyRsr*, 718-723, 1989
- Mogha, G. V. Estimation the steady state Kalman filter gain through instrumentality of associated ARMA model (French) (STMA V22 2608). *RCETDC* 63:107-131, 1980
- Moller, Joachim. Wais, Barbara. Kalman-methods in econometrics: Estimation of a money supply model with time varying coefficients using optimal filter input information (German). *AllgeStA* 71:267-283, 1987
- Morf, M. Kailath, T. Recent results in least-squares estimation theory. *AEcnSocM* 6:261-274, 1977
- Morris, J. M. The Kalman filter: A robust estimator for some classes of linear quadratic problems (STMA V20 1421). *IEEEInfo* 22:526-534, 1976
- Morris, N. D. Pfeffermann, D. A Kalman filter approach to the forecasting of monthly time series affected by moving festivals. *JTimSrAn* 5:255-268, 1984
- Moyeed, R. A. Spline smoother as a dynamic linear model. *AstrIJSt* 37:193-204, 1995

- Mulquiney, J. E. Norton, J. P. Jakeman, A. J. Taylor, J. A. Random walks in the Kalman filter: Implications for greenhouse gas flux deductions. *EnvrMtrc* 6:473-478, 1995
- Murray, Michael. A multiprocess state space model for modelling the rate of return on ordinary stock. *SoAfrStJ* 26:95-120, 1992
- Murray, Michael. The pricing of stock returns that have a time varying beta coefficient using the SAS/IML module. *SASUsrGp* 18:280-286, 1993
- Mvsicki, D. Evans, R. Integrated probabilistic data association-finite resolution. *Autmatca* 31:559-570, 1995
- Nakkar, O. Terraza, M. Estimation of a VAR model by the Kalman filter approach (French) (STMA V35 4451). *JstParis* 134(4):3-16, 1993
- Newbold, P. Some recent developments in time series analysis. *IntStRvw* 49:53-66, 1981
- Newton, H. Joseph. On some numerical properties of ARMA parameter estimation procedures. *PCmpScSt* 13, 172-177, 1981
- Nieto, Fabio H. Guerrero, Victor M. Kalman filter for singular and conditional state-space models when the system state and the observational error are correlated. *StPrLet* 22:303-310, 1995
- Nijman, T. E. Palm, F. C. The construction and use of approximations for missing quarterly observations: A model-based approach. *JBES* 4:47-58, 1986
- Osborne, M. R. Prvan, Tania. What is the covariance analog of the Paige and Saunders information filter? *SIAMSSC* 12:1324-1331, 1991
- Otter, Pieter W. Dynamic models with latent variables from a system theoretic perspective: Theory and applications. *Statstca* 52:347-363, 1992
- Otter, Pieter W. The discrete Kalman filter applied to linear regression models: Statistical considerations and an application. *StNeerla* 32:41-56, 1978
- Oud, Johan H. L. Mommers, Martin J. C. Recognition of reading and spelling difficulties from longitudinal computer generated data: An application of the Kalman filter in educational research (German). *TOnDerwR* 13:31-49, 1988
- Oud, Johan H. van den Bercken, John H. Essers, Raymond J. Longitudinal factor score estimation using the Kalman filter. *ApPsychM* 14:395-418, 1990
- Pack, C. D. Whitaker, B. A. Kalman filter models for network forecasting. *BellTech* 61:1-14, 1982
- Papanastassiou, Demetrios. A generalized state space model and its application to a set of extended Kalman filter equations. *CommStA* 21:3255-3262, 1992
- Park, PooGyeon. Kailath, Thomas. Square-root RTS smoothing algorithms. *IJContrl* 62:1049-1060, 1995
- Passi, Ranjit M. Carpenter, Michael J. Passi, Harsh A. Operational outlier detection. *CommStA* 16:3379-3391, 1987
- Passi, Ranjit M. Morel, Claude. Least squares adaptive polynomials. *CommStA* 18:315-329, 1989
- Patterson, K. D. A state space approach to forecasting the final vintage of revised data with an application to the index of industrial production. *Jforecast* 14:337-350, 1995
- Pau, L. F. An adaptive signal classification procedure. Application to aircraft engine condition monitoring. *PattnRc* 9:121-130, 1977
- Pauly, Ralf. A general structural model for decomposing time series and its analysis as a generalized regression model. *StHefte* 30:245-261, 1989
- Pearlman, J. G. An algorithm for the exact likelihood of a high-order autoregressive-moving average process. *Biomtrka* 67:232-233, 1980
- Pena, Daniel. Guttman, Irwin. Bayesian approach to robustifying the Kalman filter. *BayATSDMdl*, 227-254, 1988
- Pena, Daniel. Guttman, Irwin. Optimal collapsing of mixture distributions in robust recursive estimation. *CommStA* 18:817-833, 1989
- Pena, Daniel. Models with variable parameters in time series analysis (Spanish). *Quest* 4:75-87, 1980
- Pereira, Pedro L. Valls. Application of Kalman filter. *EconTher* 3:306-309, 1987
- Perez-Arribas, L. V. Navarro-Villoslada, F. Leon-Gonzalez, M. E. Polo-Diez, L. M. Use of the Kalman filter for multivariate calibration in a real system and its comparison with CLS and pure component calibration methods. *Jchemtrc* 7:267-275, 1993
- Pfeffermann, D. Allon, J. Multivariate exponential smoothing: Method and practice. *IntJFor* 5:83-98, 1989
- Pfeffermann, D. Estimation and seasonal adjustment of population means using data from repeated surveys. *ASASrvyRsr*, 1-10, 1989

- Pfeffermann, D. On extensions of the Gauss-Markov theorem to the case of stochastic regression coefficients. *JRSS-B* 46:139-148, 1984
- Pfeffermann, Danny. Estimation and seasonal adjustment of population means using data from repeated surveys (C/R: p176-177). *JBES* 9:163-175, 1991
- Phillips, Peter C. B. Ploberger, Werner. Posterior odds testing for a unit root with data-based model selection. *EconTher* 10:774-808, 1994
- Pike, D. H. Morrison, G. W. Enhancement of loss detection capability using a combination of the Kalman filter/linear smoother and controllable unit accounting approach. *NuclrMP* 8:553-563, 1979
- Poirier, Dale J. The effect of the first observation in regression models with first-order autoregressive disturbances. *ApplStat* 27:67-68, 1978
- Poli, I. Jones, R. D. A neural net model for prediction. *JASA* 89:117-121, 1994
- Priestley, M. B. Heravi, S. M. Identification of non-linear systems using general state-dependent models. *EstimSerAP*, 257-272, 1986
- Pugacev, V. S. Recursive estimation of variables and parameters in stochastic systems described by autoregression equations. *SovMath* 19:991-995, 1978
- Raftery, Adrian E. Change point and change curve modeling in stochastic processes and spatial statistics. *JapStSci* 1:403-424, 1994
- Rahiala, Markku. Terasvirta, Timo. Business survey data in forecasting the output of Swedish and Finnish metal and engineering industries: A Kalman filter Approach. *Jforecast* 12:255-271, 1993
- Rahman, Mizanur M. Jacquot, Raymond G. Quincy, Edmund A. Stewart, Ronald E. Two-dimensional hydrometeor image classification by statistical pattern recognition algorithms. *JApMetrl* 20:536-546, 1981
- Rantala, Jukka. Experience rating of ARIMA processes by the Kalman filter. *AstinB* 16:19-31, 1986
- Rantala, Jukka. On experience rating and optimal reinsurance. *AstinB* 19:153-178, 1989
- Rao, C. Radhakrishna. Some statistical problems in multitarget tracking. *StDecTh5*, 513- 521, 1994
- Rao, T. Subba. A note on the bias in the Kalman-Bucy filter. *IJContrl* 23:641-645, 1976
- Ray, W. D. Rates of convergence to steady state for the linear growth version of a dynamic linear model (DLM). *IntJFor* 5:537-545, 1989
- Rodrigues, Josemar. Bolfarine, Heleno. A Kalman filter model for single and two-stage repeated surveys. *StPrLet* 5:299-303, 1987
- Rogers, Steven R. Accuracy of the decoupled Kalman filter. *IEEEAuCn* 31:274-275, 1986
- Ruck, Dennis W. Rogers, Steven K. Kabrisky, Matthew Maybeck, Peter S. Oxley, Mark E. Comparative analysis of backpropagation and the extended Kalman filter for training multilayer perceptrons. *IEEEPAMI* 14:686-691, 1992
- Ruiz, Esther. Quasi-maximum likelihood estimation of stochastic volatility models. *Jeconmtx* 63:289-306, 1994
- Ruskeepaee, H. Uusipaikka, E. Kalman type filter for models with stochastic regressors and applications to econometric models. *IJSysSci* 12:949-961, 1981
- Rutan, Sarah C. Discovering chemistry with chemometrics. *Chemolab* 15:137-141, 1992
- Rutan, Sarah C. Fitzpatrick, Carol P. Skoug, John W. Weiser, William E. Pardue, Harry L. Comparison of the extended Kalman filter and Marquardt algorithms for processing kinetic data. *AlyChim* 224:243-261, 1989
- Rutan, Sarah C. Recursive parameter estimation. *Jchemtrc* 4:103-121, 1990
- Sallas, William M. Harville, David A. Best linear recursive estimation for mixed linear models. *JASA* 76:860-869, 1981
- Sallas, William M. Harville, David A. Noninformative priors and restricted maximum likelihood estimation in the Kalman filter. *BayATSDMdl*, 477-508, 1988
- Sastri, Tep. Multipass seasonal adjustment filter. *MgmtScTA* 35:100-123, 1989
- Schick, Irvin C. Mitter, Sanjoy K. Robust recursive estimation in the presence of heavy-tailed observation noise. *AnlsStat* 22:1045-1080, 1994
- Schlain, Brian R. Lavin, Philip T. Hayden, Cheryl L. Using an autoregressive model to detect departures from steady states in unequally spaced tumour biomarker data. *StatMed* 11:515-532, 1992
- Schlain, Brian R. Lavin, Philip T. Hayden, Cheryl L. Using autoregressive and random walk models to detect trends and shifts in unequally spaced tumour biomarker data. *StatMed* 12:265-279, 1993
- Shaked, U. H_{∞} -minimum error state estimation of linear stationary processes. *IEEEAuCn* 35:554-558, 1990

- Shea, B. L. [Algorithm AS 242] The exact likelihood of a vector autoregressive moving average model. *ApplStat* 38:161-184, 1989
- Shea, B. L. Estimation of multivariate time series. *JTimSrAn* 8:95-109, 1987
- Shea, Brian L. Maximum likelihood estimation of multivariate ARMA processes via the Kalman filter. *TimSerATP5*, 91-101, 1984
- Shen, Xuemin. Rao, Ming. Ying, Yiqun. Decomposition method for solving Kalman filter gains in singularly perturbed systems (STMA V34 4473). *OptConAM* 14:67-73, 1993
- Shively, Thomas S. An exact test for a stochastic coefficient in a time series regression model. *JTimSrAn* 9:81-88, 1988
- Shumway, R. H. Olsen, D. E. Levy, L. J. Estimation and tests of hypotheses for the initial mean and covariance in the Kalman filter model. *CommStA* 10:1625-1641, 1981
- Shumway, R. H. Stoffer, D. S. An approach to time series smoothing and forecasting using the EM algorithm. *JTimSrAn* 3:253-264, 1982
- Singh, A. C. Mantel, H. J. State space composite estimation for small areas. *StCandSymp* 17-25, 1991
- Singh, A. C. Roberts, G. R. Analysis of cross-classified categorical time series. *StCandSymp*, 89-102, 1989
- Singh, A. C. Roberts, G. R. State space generalized linear modelling with a quasi-Kalman filter. *ASAProSoSt*, 165-169, 1990
- Singh, A. C. Roberts, G. R. State space modelling of cross-classified time series of counts. *IntStRvw* 60:321-335, 1992
- Singpurwalla, Nozer D. Chen, Jingxian. Filtering, Smoothing, and Extrapolations in Dose-Response Experiments: Application to Data on Respiratory Tumors in Rats. *BayesStEco*, 277-288, 1992
- Singpurwalla, Nozer D. Soyer, Refik. Non-homogeneous autoregressive processes for tracking (software) reliability growth, and their Bayesian analysis. *JRSS-B* 54:145-156, 1992
- Slade, Margaret E. Modeling stochastic and cyclical components of technical change: An application of the Kalman filter. *Jeconmtx* 41:363-383, 1989
- Smith, A. F. M. Change-point problems: Approaches and applications. *BayesStat1*, 83-98, 1980
- Smith, A. F. M. West, M. Monitoring renal transplants: An application of the multiprocess Kalman filter. *Biomtrcs* 39:867-878, 1983
- Smith, James A. Krajewski, Witold F. Estimation of the mean field bias of radar rainfall estimates. *JapMetrl* 30:397-412, 1991
- Smith, Wray. Barzily, Zeev. Kalman filter techniques for control of repeated economic surveys. *JEcDynCn* 4:261-279, 1982
- Smyshlyaeva, L. G. Malinina, T. B. An optimal reduction in dimension of the estimation vector in the Kalman filter (Russian). *VLenUM* 2:34-40, 1988
- Snyder, R. D. Recursive estimation of dynamic linear models. *JRSS-B* 47:272-276, 1985
- Solo, Victor. Time series recursions and self-tuning control. *PCmpScSt13*, 178-184, 1981
- Sommers, John P. Stamas, George. Correcting for bias in payroll employment estimates. *ASAProBuEc*, 298-303, 1991
- Spall, James C. Garner, John P. Parameter identification for state-space models with nuisance parameters. *IEEEAES* 26:992-998, 1990
- Spall, James C. Parameter estimation and uncertainty calculation in the presence of uncertain nuisance parameters: An application to state-space models. *ASAProBuEc*, 18-22, 1989
- Spall, James C. The distribution of nonstationary autoregressive processes under general noise conditions (Corr: V15 p550). *JtimSrAn* 14:317-330, 1993
- Spall, James C. The Kantorovich inequality for error analysis of the Kalman filter with unknown noise distributions. *Autmatca* 31:1513-1517, 1995
- Spall, James C. Validation of state space models in non-Gaussian systems. *PamerContC*, 1072-1076, 1984
- Spall, James C. Validation of state-space models from a single realization of non-Gaussian measurements. *IEEEAuCn* 30:1212-1214, 1985
- Spall, James C. Wall, Kent D. Asymptotic distribution theory for the Kalman filter state estimator. *CommStA* 13:1981-2003, 1984
- Spingarn, Karl. Passive position location estimation using the extended Kalman filter. *IEEEAES* 23:558-567, 1987
- Stednick, J. D. Roig, L. C. Kalman filter calculation of sampling frequency when determining annual mean solute concentrations. *WaterReB* 25:675-683, 1989

- Stigter, J. D. Beck, M. B. A new approach to the identification of model structure. *EnvrMtrc* 5:315-333, 1994
- Stock, James H. Estimating continuous-time processes subject to time deformation: An application to postwar U.S. GNP. *JASA* 83:77-85, 1988
- Stoffer, David S. Wall, Kent D. Bootstrapping state-space models: Gaussian maximum likelihood estimation and the Kalman filter. *JASA* 86:1024-1033, 1991
- Stuller, John. Krishnamurthy, Goplan. Kalman filter formulation of low-level television image motion estimation. *CmpVGrIP* 21:169-204, 1983
- Sullivan, Patrick J. A Kalman filter approach to catch-at-length analysis. *Biomtrcs* 48:237-257, 1992
- Tang, Y. M. Borrie, J. A. Missile guidance based on Kalman filter estimation of target maneuver. *IEEEAES* 20:736-741, 1984
- Tanizaki, Hisashi. Kalman filter model with qualitative dependent variables. *RvEconSt* 76:747-752, 1994
- Thavaneswaran, A. Abraham, B. Estimation for non-linear time series models using estimating equations. *JTimSrAn* 9:99-108, 1988
- Thiebaux, H. Jean. Statistics and the environment: The analysis of large-scale earth-oriented systems. *EnvrMtrc* 2:5-24, 1991
- Thomas, Philip. Asthana, R. G. S. The sensitivity of the Kalman window filter image restoration algorithm. *PatternRec*, 1011-1012, 1984
- Tiller, Richard. A Kalman filter approach to labor force estimation using survey data. *ASASrvyRsr*, 16-25, 1989
- Titterington, D. M. Aspects of optimal design in dynamic systems. *Technmcs* 22:287-299, 1980
- Tiwari, Ram C. Dienes, Timothy P. The Kalman filter model and Bayesian outlier detection for time series analysis of BOD data. *EcolgMdl* 73:159-165, 1994
- Todling, Ricardo. Cohn, Stephen E. Suboptimal schemes for atmospheric data assimilation based on the Kalman filter. *Mweathr* 122:2530-2557, 1994
- Todling, Ricardo. Ghil, Michael. Tracking atmospheric instabilities with the Kalman filter. Part I: Methodology and one-layer results. *Mweathr* 122:183-204, 1994
- Tong, Howell. Yeung, Iris. On tests for self-exciting threshold autoregressive-type non-linearity in partially observed time series. *ApplStat* 40:43-62, 1991
- Tong, Howell. Yeung, Iris. Threshold autoregressive modelling in continuous time. *StSinica* 1:411-430, 1991
- Tryon, Peter V. Jones, Richard H. Estimation of parameters in models for cesium beam atomic clocks. *JRsrNBS* 88:3-16, 1983
- Tsimikas, John. Ledolter, Johannes. REML and best linear unbiased prediction in state space models. *CommStA* 23:2253-2268, 1994
- Upadhyay, Triveni N. Damoulakis, John N. Sequential piecewise recursive filter for GPS low-dynamics navigation. *IEEEAES* 16:481-491, 1980
- Van Deusen, Paul C. A model-based approach to tree ring analysis. *Biomtrcs* 45:763-779, 1989
- Van Overschee, Peter. De Moor, Bart. Subspace algorithms for the stochastic identification problem. *Autmatca* 29:649-660, 1993
- van Straten, Gerrit. Keesman, Karel J. Uncertainty propagation and speculation in projective forecasts of environmental change: A lake-eutrophication example. *Jforecast* 10:163-190, 1991
- Vanslyke, Stephen J. Wentzell, Peter D. Real-time principal component analysis using parallel Kalman filter networks for peak purity analysis. *AnlyChem* 63:2512-2519, 1991
- Verhaegen, M. H. Improved understanding of the loss-of-symmetry phenomenon in the conventional Kalman filter. *IEEEAuCn* 34:331-333, 1989
- Visser, H. Molenaar, J. Kalman filter analysis in dendroclimatology. *Biomtrcs* 44:929-940, 1988
- Visser, H. Molenaar, J. Trend estimation and regression analysis in climatological time series: An application of structural time series models and the Kalman filter. *Jclimate* 8, 1995
- Wahba, Grace. Johnson, Donald R. Gao, Feng. Gong, Jianjian. Adaptive tuning of numerical weather prediction models: Randomized GCV in three- and four-dimensional data assimilation. *Mweathr* 11:3358-3369, 1995
- Watanabe, N. Note on the Kalman filter with estimated parameters. *JTimSrAn* 6:269-278, 1985
- Watanabe, Norio. On the estimation error of the Kalman filter with unknown parameters. *JJpnStS* 17:61-73, 1987

