

Pubblicazioni di ANTONELLA CALZOLARI

Calzolari A., Torti B.: Martingale representation in progressive enlargement by the reference filtration of a semi-martingale: a note on the multidimensional case, *Published online: 15 Oct 2018, Stochastics 91*, pp. 265-287, 2019

<https://www.tandfonline.com/doi/abs/10.1080/17442508.2018.1533015>

Calzolari A., Torti B.: Enlargement of filtration and predictable representation property for semi-martingales, *Stochastics 88*, pp. 680698, 2016

<http://www.tandfonline.com/eprint/QW8C3cu7EsZgw3CXtKsv/full>

Amadori A.L., Calzolari A., Natalini R., Torti B.: Rare Mutations in Evolutionary Dynamics, *J.Differential Equations 259*, pp. 6191-62-14, 2015

A.Calzolari, P. Florchinger, G. Nappo: Nonlinear filtering for stochastic systems with fixed delay: approximation by a modified Milstein scheme, *Computers and Mathematics with Applications 61*, pp.2498-2509, 2011

Calzolari A., Florchinger P., Nappo G.: Nonlinear filtering for Markov systems with delayed observations, *International Journal of Applied Mathematics and Computer Science 19,1*, pp. 49-57, 2009

Calzolari A., Florchinger P., Nappo G.: Convergence in nonlinear filtering for stochastic delay systems, *SIAM Journal on Control and Optimization 46,5*, pp.1615-1636, 2007

Calzolari A., Florchinger P., Nappo G.: Approximation of nonlinear filters for Markov systems with delayed observations, *SIAM Journal on Control and Optimization 45,2*, pp.599-633, 2006

Calzolari A., Nappo G.: Counting Observations: a Note on State Estimation Sensitivity with an L^1 -bound, *Appl.Math.and Optim.*, vol.44, pp.177-201, 2001

Calzolari A., Nappo G.: Robust Approximation in a Filtering Problem with Real State Space and Counting Observations, *Appl. Math.and Optim.*, vol.42, pp.51-71, 2000

Calzolari A., Nappo G.: A Filtering Problem with Counting Observations: Error Bounds due to the Uncertainty on the Infinitesimal Parameters, *Stoch.and Stoch.Rep.*, vol.61, pp.1-19, 1997

Calzolari A., Marchetti F.: Limit Motion of an Ornstein-Uhlenbeck Particle on the Equilibrium Manifold of a Force Field, *J.Appl.Prob.*, 34, pp.924-938, 1997

Calzolari A., Nappo G.: A Filtering Problem with Counting Observations: Approximations with Error Bounds, *Stoch.and Stoch.Reports*, vol.57, pp.71-87, 1996

Calzolari A., Costantini C., Gerardi A.: Law of large numbers for DNA distribution in an interacting cells population, *SIAM J.Appl.Math.*, vol.51 n.1, pp.150-159, 1991

Calzolari A., Costantini C., Marchetti F.: A confidence interval for Monte Carlo methods with an application to simulation of Obliquely Reflecting Brownian Motion, *Stoc.Proc.and their Appl.*, vol.29, pp.209-222, 1988

Proceedings

Calzolari A., Torti B. : An example of martingale representation in progressive enlargement by an accessible random time, *Proceedings of BSDE-SPDE 2017: Frontiers in Stochastic Analysis BSDEs, SPDEs and their Applications, Edinburgh, Springer Proceedings in Mathematics Statistics*, pp 109-121, September 2019

Calzolari A., Florchinger P., Nappo G. : Approximation of nonlinear filters for Markov systems with delayed observations, *Proceedings of the 45th IEEE Conference on Decision and Control, San Diego, CA, USA*, pp.308-313, December 2006

Calzolari A., Florchinger P., Nappo G. : Nonlinear filtering for Markov diffusion systems with delayed observations, *Proceedings of the 42th IEEE Conference on Decision and Control, Hyatt Regency Maui, Hawaii, USA*, pp.1404-1405, December 2003

Preprints

Calzolari A., Torti B.: Martingale representations in progressive enlargement setting: the role of the accessible jump times *arXiv:1708.05858*, 2017

Calzolari A., Nappo G.: The Filtering Problem in a Model with Grouped Data and Counting Observation Times, *Preprint del Dip. di Matematica Università di Roma "La Sapienza"*, 2002

Calzolari A., Nappo G.: Sulla costruzione di un processo di puro salto, *Preprint del Dip. di Matematica Università di Roma "La Sapienza"*, 1996

Calzolari A., Gerardi A.: Continuous approximation of a nonlinear Markov model of cell growth with interaction, *C.I.B: Notes Università di Roma "La Sapienza"*, 1988

Calzolari A., Nappo G.: On the qualitative theory for a class of stochastic oscillators, *Preprint del Dip. di Matematica Università di Roma "Tor Vergata"*, 1987

Calzolari A.: Stationary Solutions for linear stochastic differential equations and the problem of extension of brownian family of σ -fields, *Report n.96 Institut Dynamische Systeme Uni.Bremen*, 1983