

**PUBBLICAZIONI di ANTONELLA CALZOLARI**  
(aggiornate a settembre 2007)

**lavori a stampa su riviste internazionali:**

Calzolari A., Florchinger P., Nappo G.: Convergence in nonlinear filtering for stochastic delay systems, *to appear on SIAM Journal on Control and Optimization, 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., 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*

**preprint:**

Calzolari A., Florchinger P., Nappo G. : Nonlinear filtering for Markov systems with delayed observations, *manuscript 2004, revised version 2007, submitted*

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., 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.: Sulla costruzione di un processo di puro salto, *Preprint del Dip. di Matematica Università di Roma “La Sapienza”, 1996.*

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  $\sigma$ -fields, *Report n.96 Institut Dynamische Systeme Uni.Bremen, 1983*