

A Bibliography of Publications of Brad Bell

Brad Bell
University of Washington
Applied Physics Laboratory
Seattle, Washington, 98105
USA

Tel: +1 206 543 6855
FAX: +1 206 543 6785

E-mail: brad@apl.washington.edu (Internet)

30 November 2023
Version 1.10

Abstract

This bibliography records publications of Brad Bell.

baseline [BBO81, BHMS91]. **Bayes** [PB07, PB07]. **Bayesian** [PB05, ABBP13b, PBF13]. **between** [ABBP13b]. **blind** [PB07]. **block** [ABBP13a]. **book** [Bel10]. **Boston** [Oce81]. **Bucy** [BBP09]. **Burg** [BP91].

Title word cross-reference

ℓ_1 [ABBP11].

Calculating [BPW93]. **California** [Che91]. **Carlo** [PB08]. **chains** [PB08]. **codes** [BBM83, Bel83]. **Computers** [Che91]. **Conference** [Che91, Oce81, Che91]. **connection** [ABBP13b]. **connections** [ABBP13a]. **constrained** [BBP09]. **convergence** [Bel90]. **correcting** [Bel83]. **correction** [BBM83]. **covariance** [PB07].

-Laplace [ABBP11].

data [BBM83, BBS94, BBS96]. **Deconvolution** [PB04, PB05, PB07]. **deep** [BBO81]. **depth** [BHMS91]. **detection** [BBM83]. **Differentiation** [KNB⁺15, BB08]. **disease** [BF13]. **Distributed** [PBF13]. **dynamic** [PB08].

1 [Oce83]. **1724120** [Bel10]. **1981** [Oce81]. **1983** [Oce83].

'83 [Oce83].

acoustic [BBO81, BBM83]. **age** [BF13]. **Algorithm** [BP91]. **Algorithmic** [BB08]. **applications** [Bel10]. **Approximating** [Bel01]. **Approximation** [KNB⁺15]. **arrival** [BR91]. **Asilomar** [Che91]. **August** [Oce83]. **Automatic** [KNB⁺15].

eigenfunctions [PB07]. empirical [PB07]. error [BBM83, Bel83]. estimate [Bel01]. Estimating [BP04, BR91, BBS94, BBS96]. estimation [ABBP13b, Bel88, BF13]. evaluation [Bel88].

field [ABBP13b]. fifth [Che91]. filter [BE86, BR91, BC93]. filtering [BHMS91, Bel10]. Francisco [Oce83]. functions [BP04, BB08, BF13, PB05].

gamma [Bel88]. Gauss [BC93, Bel94]. Gaussian [ABBP13b]. Generalized [Bel88]. Global [Bel90, BE86]. GPS [BHMS91, DB94]. Grove [Che91].

Implementation [BBM83]. implicit [BB08]. inequality [BBP09]. infinite [Bel90]. insulin [PB04]. interior [BBP09]. international [Oce81]. inverse [BPW93]. iterated [BC93, Bel94]. iteration [BPW93].

Kalman [ABBP11, ABBP13a, BHMS91, BC93, Bel94, BBP09, Bel10, PBF13].

Laplace [ABBP11, KNB⁺¹⁵]. likelihood [Bel01, BBP09]. linear [PB08]. Long [BBO81, BHMS91]. long-baseline [BHMS91].

marginal [Bel01]. Markov [PB08]. Massachusetts [Oce81]. matched [BE86, BR91]. maximization [BBP09]. MCMC [PB05]. measurement [BP04]. measurements [BHMS91]. Method [DB94, Bel90, BC93, Bel94, BBS94, BBS96]. model [BF13, PB04]. models [Bel01, BP04]. moment [Bel88]. Monte [PB08]. MR [Bel10]. multidimensional [BE86]. multipaths [BE86]. multiple [BBS94, BBS96]. multitapers [BPW93].

network [BR91]. networks [PBF13]. Newton [BC93, Bel94]. non [PB04, PB08].

non-linear [PB08]. non-stationary [PB04]. Nonlinear [BHMS91, BP04, BBP09]. Nonsmooth [Bel84]. November [Che91]. numerical [ABBP13a].

ocean [BBO81, Oce81]. Oceans [Oce81, Oce83]. one [BP04]. Optimal [PB08, BB08]. optimization [Bel84, BE86, Bel90].

Pacific [Che91]. parameter [Bel88]. parameters [BBS94, BBS96, Bel01, BP04]. physical [PB04]. point [BBP09]. Positioning [DB94]. prior [PB07]. Proceedings [Oce83]. programming [Bel84]. pulse [BR91].

quadratic [Bel84].

random [ABBP13b, Bel01]. rate [PB04]. rates [BF13]. real [Bel10]. real-time [Bel10]. record [Che91, Oce81]. relative [BBS94, BBS96]. results [ABBP13a]. review [Bel10]. RKHS [ABBP13b, PB05]. robust [ABBP11].

San [Oce83]. secretion [PB04]. semi [Bel90, PB07]. semi-blind [PB07]. semi-infinite [Bel90]. Separating [BE86]. September [Oce81, Oce83]. sets [BBS94, BBS96]. short [BHMS91]. short-baseline [BHMS91]. Signals [Che91, PB04]. smooth [PB04]. smoother [ABBP11, Bel94, BBP09]. smoothing [ABBP13a, PB08, PBF13]. Software [Bel83]. spectral [BPW93]. stability [ABBP13a]. static [PBF13]. stationary [PB04]. statistical [BF13]. step [BP91]. stochastic [BP04]. successive [Bel84]. system [BBO81]. Systems [Che91, ABBP13a, PB08].

techniques [Bel83, PB05]. telemetry [BBO81, BBM83]. Thomson [BPW93].

time [Bel10, BF13]. **times** [BR91]. **TMB** [KNB⁺15]. **tracking** [BBO81]. **tridiagonal** [ABBP13a]. **Twenty** [Che91]. **Twenty-fifth** [Che91]. **two** [BP91].

update [BC93]. **using** [BP04, PB05, PB07]. [BB08]

values [BB08]. **variable** [BP04]. **variance** [PB04]. **variances** [BBS94, BBS96]. **via** [PB08].

weighting [BBS94, BBS96]. **workplace** [Oce81].

uary 2013. URL <http://arxiv.org/abs/1301.5288v3>.

Bell:2008:ADI

Bradley M. Bell and James V. Burke. Algorithmic differentiation of implicit functions and optimal values. In *Advances in automatic differentiation*, volume 64 of *Lect. Notes Comput. Sci. Eng.*, pages 67–77. Springer-Verlag, Berlin, Germany / Heidelberg, Germany / London, UK / etc., 2008.

Backes:1983:IED

J. L. Backes, B. M. Bell, and J. B. Miller. Implementation of error detection and correction codes for acoustic data telemetry. In Oceans’83 [Oce83], pages 167–175. LCCN TC 1505 O331945 1983. Three volumes. IEEE publication number 83CH1972-9.

Backes:1981:LBD

J. L. Backes, B. M. Bell, and L. O. Olson. Long baseline deep ocean acoustic tracking and telemetry system. In Oceans ’81 [Oce81], pages 1–8. LCCN TC1505 .O33193. Two volumes. IEEE publication number 81CH1685-7.

Bell:2009:ICN

Bradley M. Bell, James V. Burke, and Gianluigi Pillonetto. An inequality constrained nonlinear Kalman–Bucy smoother by interior point likelihood maximization. *Automatica J. IFAC*, 45(1):25–33, 2009. CODEN AT-

Aravkin:2011:LRK

[BBM83]

[ABBP11] Aleksandr Y. Aravkin, Bradley M. Bell, James V. Burke, and Gianluigi Pillonetto. An ℓ_1 -Laplace robust Kalman smoother. *IEEE Transactions on Automatic Control*, 56(12):2898–2911, 2011. CODEN IETAA9. ISSN 0018-9286 (print), 1558-2523 (electronic).

Aravkin:2013:KSB

[BBO81]

[ABBP13a] A. Y. Aravkin, B. B. Bell, J. V. Burke, and G. Pillonetto. Kalman smoothing and block tridiagonal systems: new connections and numerical stability results. *arXiv.org*, March 2013. URL <http://arxiv.org/abs/1303.5237>.

Aravkin:2013:CBB

[BBP09]

[ABBP13b] A. Y. Aravkin, B. M. Bell, J. V. Burke, and G. Pillonetto. The connection between Bayesian estimation of a Gaussian random field and RKHS. *arXiv.org*, Jan-

- CAA9. ISSN 0005-1098 (print), 1873-2836 (electronic).
- [BBS94] B. M. Bell, J. V. Burke, and A. Schumitzky. A relative weighting method for estimating parameters and variances, in multiple data sets. *Computational Statistics & Data Analysis*, 1994. CODEN CSDADW. ISSN 0167-9473 (print), 1872-7352 (electronic). Submitted.
- [BBS96] Bradley M. Bell, James V. Burke, and Alan Schumitzky. A relative weighting method for estimating parameters and variances in multiple data sets. *Computational Statistics & Data Analysis*, 22(2):119–135, 1996. CODEN CSDADW. ISSN 0167-9473 (print), 1872-7352 (electronic).
- [BC93] Bradley M. Bell and Frederick W. Cathey. The iterated Kalman filter update as a Gauss–Newton method. *IEEE Transactions on Automatic Control*, 38(2):294–297, 1993. CODEN IETAA9. ISSN 0018-9286 (print), 1558-2523 (electronic).
- [BE86] B. M. Bell and T. E. Ewart. Separating multipaths by global optimization of a multidimensional matched filter. *IEEE Speech and Signal Processing*, ASSP-34 (5):1029–1037, 1986.
- [Bel83] [Bel84] [Bel88] [Bel90] [Bel94]
- Bell:1994:RWM**
- Bell:1996:RWM**
- Bell:1993:IKF**
- Bell:1986:SMG**
- Bell:1983:STE**
- Bell:1984:NOS**
- Bell:1988:GGP**
- Bell:1990:GCS**
- Bell:1994:IKS**
- B. M. Bell. Software techniques for error correcting codes. Technical Report APL-UW TM-4-83, University of Washington Applied Physics Laboratory, Seattle, WA, USA, 1983.
- B. M. Bell. *Nonsmooth optimization by successive quadratic programming*. PhD thesis, University of Washington, 1984.
- Bradley M. Bell. Generalized gamma parameter estimation and moment evaluation. *Communications in Statistics: Theory and Methods*, 17(2):507–517, 1988. CODEN CSTMDC. ISSN 0361-0926 (print), 1532-415X (electronic).
- Bradley M. Bell. Global convergence of a semi-infinite optimization method. *Applied Mathematics and Optimization*, 21(1):69–88, 1990. CODEN AMOMBN. ISSN 0095-4616 (print), 1432-0606 (electronic).
- Bradley M. Bell. The iterated Kalman smoother as a Gauss–Newton method. *SIAM Journal on Optimization*, 4(3):626–636, 1994. CODEN SJOPE8. ISSN 1052-6234 (print), 1095-7189 (electronic).

- | | |
|---|--|
| <div style="text-align: center; border: 1px solid black; padding: 5px;">Bell:2001:AML</div> <p>[Bel01] Bradley M. Bell. Approximating the marginal likelihood estimate for models with random parameters. <i>Applied Mathematics and Computation</i>, 119(1):57–75, 2001. CODEN AMHCBQ. ISSN 0096-3003 (print), 1873-5649 (electronic).</p> <div style="text-align: center; border: 1px solid black; padding: 5px;">Bell:2010:KFR</div> <p>[Bel10] Bradley M. Bell. Kalman filtering with real-time applications [book review of MR 1724120]. <i>SIAM Review</i>, 52(2):390–392, 2010. CODEN SIREAD. ISSN 0036-1445 (print), 1095-7200 (electronic).</p> <div style="text-align: center; border: 1px solid black; padding: 5px;">Bell:2013:SME</div> <p>[BF13] Bradley M. Bell and Abraham D. Flaxman. A statistical model and estimation of disease rates as functions of age and time. <i>SIAM Journal on Scientific Computing</i>, 35(2):B511–B528, 2013. CODEN SJOCE3. ISSN 1064-8275 (print), 1095-7197 (electronic).</p> <div style="text-align: center; border: 1px solid black; padding: 5px;">Bell:1991:NKF</div> <p>[BHMS91] B. M. Bell, B. M. Howe, J. A. Mercer, and R. C. Spindel. Nonlinear Kalman filtering of long-baseline, short-baseline, GPS, and depth measurements. In Chen [Che91], pages 131–136. ISBN 0-8186-2470-1 (paperback), 0-8186-2471-X (microfiche), 0-8186-2472-8 (hardback). LCCN TK 5102.5 A78 1991. IEEE catalog number 91CH31120.</p> | <div style="text-align: center; border: 1px solid black; padding: 5px;">BP91</div> <p>[BP91] B. M. Bell and D. B. Percival. A two step Burg Algorithm. <i>IEEE Transactions on Signal Processing</i>, 39(1), 1991.</p> <div style="text-align: center; border: 1px solid black; padding: 5px;">BP04</div> <p>[BPW93] Bradley M. Bell and Gianluigi Pillonetto. Estimating parameters and stochastic functions of one variable using nonlinear measurement models. <i>Inverse Problems</i>, 20(3):627–646, 2004. CODEN INPEEY. ISSN 0266-5611 (print), 1361-6420 (electronic).</p> <div style="text-align: center; border: 1px solid black; padding: 5px;">BR91</div> <p>[BR91] B. M. Bell, D. B. Percival, and A. T. Walden. Calculating Thomson’s spectral multitapers by inverse iteration. <i>Journal of Computational and Graphical Statistics</i>, 2(1):119–130, 1993. ISSN 1061-8600 (print), 1537-2715 (electronic).</p> <div style="text-align: center; border: 1px solid black; padding: 5px;">Che91</div> <p>[Che91] Ray R. Chen, editor. <i>Conference record of the Twenty-fifth Asilomar Conference on Signals, Systems and Computers: November 4–6, 1991, Pacific Grove, California</i>. IEEE Computer Society Press, 1109 Spring Street, Suite 300, Silver Spring, MD</p> <div style="text-align: center; border: 1px solid black; padding: 5px;">Bell:1991:TSB</div> <p>B. M. Bell and D. B. Percival. A two step Burg Algorithm. <i>IEEE Transactions on Signal Processing</i>, 39(1), 1991.</p> <div style="text-align: center; border: 1px solid black; padding: 5px;">Bell:2004:EPS</div> <p>Bradley M. Bell and Gianluigi Pillonetto. Estimating parameters and stochastic functions of one variable using nonlinear measurement models. <i>Inverse Problems</i>, 20(3):627–646, 2004. CODEN INPEEY. ISSN 0266-5611 (print), 1361-6420 (electronic).</p> <div style="text-align: center; border: 1px solid black; padding: 5px;">Bell:1993:CTS</div> <p>B. M. Bell, D. B. Percival, and A. T. Walden. Calculating Thomson’s spectral multitapers by inverse iteration. <i>Journal of Computational and Graphical Statistics</i>, 2(1):119–130, 1993. ISSN 1061-8600 (print), 1537-2715 (electronic).</p> <div style="text-align: center; border: 1px solid black; padding: 5px;">Bell:1991:MFN</div> <p>B. M. Bell and S. A. Reynolds. A matched filter network for estimating pulse arrival times. <i>IEEE Transactions on Signal Processing</i>, 39(2), 1991.</p> <div style="text-align: center; border: 1px solid black; padding: 5px;">Chen:1991:CRT</div> <p>Ray R. Chen, editor. <i>Conference record of the Twenty-fifth Asilomar Conference on Signals, Systems and Computers: November 4–6, 1991, Pacific Grove, California</i>. IEEE Computer Society Press, 1109 Spring Street, Suite 300, Silver Spring, MD</p> |
|---|--|

- [DB94] D. J. Dailey and B. M. Bell. A method for GPS positioning. *IEEE Transactions on Aerospace and Electronics*, 1994. Submitted.
- [PB04] [DB94] [Kristensen:2015:TAD]
- [KNB⁺15] K. Kristensen, A. Nielsen, C. W. Berg, H. Skaug, and B. Bell. TMB: Automatic differentiation and Laplace approximation. *arXiv.org*, September 2015. URL <http://arxiv.org/abs/1509.00660v1>.
- [PB05] [PB04] [KNB⁺15]
- [Oce81] *Oceans 81: The ocean ... an international workplace conference record, Boston, Massachusetts, September 16–18, 1981*. IEEE Computer Society Press, 1109 Spring Street, Suite 300, Silver Spring, MD 20910, USA, 1981. LCCN TC1505 .O33193. Two volumes. IEEE publication number 81CH1685-7.
- [PB07] [Oce81] [PB05]
- [Oce83] *Proceedings, Oceans '83: San Francisco, August 29–September 1, 1983*. IEEE Computer Society Press, 1109 Spring Street, Suite 300, Silver Spring, MD 20910, USA, 1983. LCCN TC 1505 O331945 1983. Three volumes. IEEE publication number 83CH1972-9.
- [PB08] [Oce83] [PB07]
- [PBF13] [Oce83] [PB08]
- Pillonetto:2004:DNS**
Gianluigi Pillonetto and Bradley M. Bell. Deconvolution of non-stationary physical signals: a smooth variance model for insulin secretion rate. *Inverse Problems*, 20(2):367–383, 2004. CODEN INPEEY. ISSN 0266-5611 (print), 1361-6420 (electronic).
- Pillonetto:2005:BDF**
Gianluigi Pillonetto and Bradley M. Bell. Bayesian deconvolution of functions in RKHS using MCMC techniques. In *System modeling and optimization*, volume 166 of *IFIP Int. Fed. Inf. Process.*, pages 257–268. Kluwer Acad. Publ., Boston, MA, 2005.
- Pillonetto:2007:BEB**
Gianluigi Pillonetto and Bradley M. Bell. Bayes and empirical Bayes semi-blind deconvolution using eigenfunctions of a prior covariance. *Automatica J. IFAC*, 43(10):1698–1712, 2007. CODEN ATCAA9. ISSN 0005-1098 (print), 1873-2836 (electronic).
- Pillonetto:2008:OSN**
Gianluigi Pillonetto and Bradley M. Bell. Optimal smoothing of non-linear dynamic systems via Monte Carlo Markov chains. *Automatica J. IFAC*, 44(7):1676–1685, 2008. CODEN ATCAA9. ISSN 0005-1098 (print), 1873-2836 (electronic).
- Pillonetto:2013:DKS**
Gianluigi Pillonetto, Bradley M. Bell, and Simone Del Favero. Dis-

tributed Kalman smoothing in static Bayesian networks. *Automatica J. IFAC*, 49(4):1001–1011, 2013. CODEN ATCAA9. ISSN 0005-1098 (print), 1873-2836 (electronic).