

Daniel P Palomar

List of Publications by Year in descending order

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106
papers

7,129
citations

93792

39
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93651

72
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106
all docs

106
docs citations

106
times ranked

4851
citing authors

#	ARTICLE	IF	CITATIONS
1	Majorization-Minimization on the Stiefel Manifold With Application to Robust Sparse PCA. IEEE Transactions on Signal Processing, 2021, 69, 1507-1520.	3.2	10
2	Solving High-Order Portfolios via Successive Convex Approximation Algorithms. IEEE Transactions on Signal Processing, 2021, 69, 892-904.	3.2	16
3	Parameter Estimation for Student's t VAR Model with Missing Data. , 2021, , .		2
4	General sparse risk parity portfolio design via successive convex optimization. Signal Processing, 2020, 170, 107433.	2.1	9
5	M-Estimators of Scatter with Eigenvalue Shrinkage. , 2020, , .		1
6	Shrinking the eigenvalues of M-estimators of covariance matrix. IEEE Transactions on Signal Processing, 2020, , 1-1.	3.2	20
7	A Theoretical Basis for Practitioners Heuristic 1/N and Long-Only Quintile Portfolio. , 2020, , .		1
8	Understanding the Quintile Portfolio. IEEE Transactions on Signal Processing, 2020, 68, 4030-4040.	3.2	8
9	Robust Factor Analysis Parameter Estimation. Lecture Notes in Computer Science, 2020, , 3-11.	1.0	2
10	Sequence Design for Spectral Shaping via Minimization of Regularized Spectral Level Ratio. IEEE Transactions on Signal Processing, 2019, 67, 4683-4695.	3.2	31
11	Regularized robust estimation of mean and covariance matrix for incomplete data. Signal Processing, 2019, 165, 278-291.	2.1	8
12	Optimization of MIMO Device-to-Device Networks via Matrix Fractional Programming: A Minorization-Maximization Approach. IEEE/ACM Transactions on Networking, 2019, 27, 2164-2177.	2.6	44
13	Parameter Estimation of Heavy-Tailed AR Model With Missing Data Via Stochastic EM. IEEE Transactions on Signal Processing, 2019, 67, 2159-2172.	3.2	26
14	Parameter Estimation of Heavy-Tailed AR(p) Model from Incomplete Data. , 2019, , .		3
15	Accelerating the Multivariate SKEW T Parameter Estimation. , 2019, , .		0
16	Spectral-Based Methods for Pipeline Leakage Localization. Journal of Hydraulic Engineering, 2019, 145, .	0.7	28
17	Mean-Reverting Portfolio With Budget Constraint. IEEE Transactions on Signal Processing, 2018, 66, 2342-2357.	3.2	24
18	MISO Channel Estimation and Tracking from Received Signal Strength Feedback. IEEE Transactions on Signal Processing, 2018, 66, 1691-1704.	3.2	9

#	ARTICLE	IF	CITATIONS
19	Transmit Waveform/Receive Filter Design for MIMO Radar With Multiple Waveform Constraints. IEEE Transactions on Signal Processing, 2018, 66, 1526-1540.	3.2	148
20	Distributed optimization for Generalized Phase Retrieval Over Networks. , 2018, , .		2
21	MIMO Transmit Beampattern Matching Under Waveform Constraints. , 2018, , .		15
22	A Markowitz Portfolio Approach to Options Trading. IEEE Transactions on Signal Processing, 2018, 66, 4223-4238.	3.2	12
23	Effective Low-Complexity Optimization Methods for Joint Phase Noise and Channel Estimation in OFDM. IEEE Transactions on Signal Processing, 2017, 65, 3247-3260.	3.2	24
24	Maximin Joint Optimization of Transmitting Code and Receiving Filter in Radar and Communications. IEEE Transactions on Signal Processing, 2017, 65, 850-863.	3.2	40
25	A Unified Framework for Low Autocorrelation Sequence Design via Majorization-“Minimization. IEEE Transactions on Signal Processing, 2017, 65, 438-453.	3.2	97
26	Cognitive Radar-Based Sequence Design via SINR Maximization. IEEE Transactions on Signal Processing, 2017, 65, 779-793.	3.2	68
27	Majorization-Minimization Algorithms in Signal Processing, Communications, and Machine Learning. IEEE Transactions on Signal Processing, 2017, 65, 794-816.	3.2	878
28	Undersampled Sparse Phase Retrieval via Majorization-“Minimization. IEEE Transactions on Signal Processing, 2017, 65, 5957-5969.	3.2	33
29	A fast algorithm for joint design of transmit waveforms and receive filters. , 2017, , .		1
30	A low-complexity algorithm for OFDM phase noise estimation. , 2017, , .		2
31	Sequence design to minimize the peak sidelobe level. , 2016, , .		8
32	Optimal design of constant-modulus channel training sequences. , 2016, , .		0
33	Mean-reverting portfolio design via majorization-minimization method. , 2016, , .		5
34	A Signal Processing Perspective of Financial Engineering. Foundations and Trends in Signal Processing, 2016, 9, 1-231.	12.0	25
35	An Online Parallel Algorithm for Recursive Estimation of Sparse Signals. IEEE Transactions on Signal and Information Processing Over Networks, 2016, 2, 290-305.	1.6	6
36	Robust Estimation of Structured Covariance Matrix for Heavy-Tailed Elliptical Distributions. IEEE Transactions on Signal Processing, 2016, 64, 3576-3590.	3.2	72

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37	Sum-Rate Maximization for Energy Harvesting Nodes With a Generalized Power Consumption Model. IEEE Transactions on Wireless Communications, 2016, 15, 5341-5354.	6.1	1
38	Design of PAR-Constrained Sequences for MIMO Channel Estimation via Majorization-Minimization. IEEE Transactions on Signal Processing, 2016, 64, 6132-6144.	3.2	18
39	Orthogonal Sparse PCA and Covariance Estimation via Procrustes Reformulation. IEEE Transactions on Signal Processing, 2016, 64, 6211-6226.	3.2	37
40	Portfolio optimization with asset selection and risk parity control. , 2016, , .		4
41	Orthogonal sparse eigenvectors: A procrustes problem. , 2016, , .		2
42	PRIME: Phase Retrieval via Majorization-Minimization. IEEE Transactions on Signal Processing, 2016, 64, 5174-5186.	3.2	50
43	Low-Complexity Algorithms for Low Rank Clutter Parameters Estimation in Radar Systems. IEEE Transactions on Signal Processing, 2016, 64, 1986-1998.	3.2	40
44	Sequence Set Design With Good Correlation Properties Via Majorization-Minimization. IEEE Transactions on Signal Processing, 2016, 64, 2866-2879.	3.2	145
45	A Parallel Decomposition Method for Nonconvex Stochastic Multi-Agent Optimization Problems. IEEE Transactions on Signal Processing, 2016, 64, 2949-2964.	3.2	67
46	Sequence Design to Minimize the Weighted Integrated and Peak Sidelobe Levels. IEEE Transactions on Signal Processing, 2016, 64, 2051-2064.	3.2	179
47	Regularized Robust Estimation of Mean and Covariance Matrix Under Heavy-Tailed Distributions. IEEE Transactions on Signal Processing, 2015, 63, 3096-3109.	3.2	16
48	PRIME: Phase retrieval via majorization-minimization technique. , 2015, , .		2
49	Robust estimation of structured covariance matrix for heavy-tailed distributions. , 2015, , .		6
50	Robust Optimization of Order Execution. IEEE Transactions on Signal Processing, 2015, 63, 907-920.	3.2	7
51	Sparse Generalized Eigenvalue Problem Via Smooth Optimization. IEEE Transactions on Signal Processing, 2015, 63, 1627-1642.	3.2	47
52	SCRIP: Successive Convex Optimization Methods for Risk Parity Portfolio Design. IEEE Transactions on Signal Processing, 2015, 63, 5285-5300.	3.2	28
53	Normalization of Linear Support Vector Machines. IEEE Transactions on Signal Processing, 2015, 63, 4673-4688.	3.2	9
54	Optimization Methods for Designing Sequences With Low Autocorrelation Sidelobes. IEEE Transactions on Signal Processing, 2015, 63, 3998-4009.	3.2	238

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55	An online parallel algorithm for spectrum sensing in cognitive radio networks. , 2014, , .		4
56	Decomposition by Partial Linearization: Parallel Optimization of Multi-Agent Systems. IEEE Transactions on Signal Processing, 2014, 62, 641-656.	3.2	223
57	Regularized Tyler's Scatter Estimator: Existence, Uniqueness, and Algorithms. IEEE Transactions on Signal Processing, 2014, 62, 5143-5156.	3.2	62
58	Randomized Algorithms for Optimal Solutions of Double-Sided QCQP With Applications in Signal Processing. IEEE Transactions on Signal Processing, 2014, 62, 1093-1108.	3.2	53
59	Noncooperative Day-Ahead Bidding Strategies for Demand-Side Expected Cost Minimization With Real-Time Adjustments: A GNEP Approach. IEEE Transactions on Signal Processing, 2014, 62, 2397-2412.	3.2	52
60	Real and Complex Monotone Communication Games. IEEE Transactions on Information Theory, 2014, 60, 4197-4231.	1.5	141
61	Robust MIMO Precoding for Several Classes of Channel Uncertainty. IEEE Transactions on Signal Processing, 2013, 61, 3056-3070.	3.2	65
62	Multi-Portfolio Optimization: A Potential Game Approach. IEEE Transactions on Signal Processing, 2013, 61, 5590-5602.	3.2	21
63	Robust MIMO cognitive radio systems under temperature interference constraints. , 2013, , .		1
64	Lorentz-Positive Maps and Quadratic Matrix Inequalities With Applications to Robust MISO Transmit Beamforming. IEEE Transactions on Signal Processing, 2013, 61, 1121-1130.	3.2	38
65	Cooperative day-ahead bidding strategies for demand-side expected cost minimization. , 2013, , .		8
66	Robust MIMO Cognitive Radio Systems Under Interference Temperature Constraints. IEEE Journal on Selected Areas in Communications, 2013, 31, 2465-2482.	9.7	41
67	Noncooperative and Cooperative Optimization of Distributed Energy Generation and Storage in the Demand-Side of the Smart Grid. IEEE Transactions on Signal Processing, 2013, 61, 2454-2472.	3.2	142
68	Demand-Side Management via Distributed Energy Generation and Storage Optimization. IEEE Transactions on Smart Grid, 2013, 4, 866-876.	6.2	410
69	Robust MIMO precoding for the Schatten norm based channel uncertainty sets. , 2013, , .		0
70	Finite-Sample Linear Filter Optimization in Wireless Communications and Financial Systems. IEEE Transactions on Signal Processing, 2013, 61, 5014-5025.	3.2	14
71	Improved Calibration of High-Dimensional Precision Matrices. IEEE Transactions on Signal Processing, 2013, 61, 1509-1519.	3.2	15
72	Robust adaptive beamforming with imprecise steering vector and noise covariance matrix due to finite sample size. , 2013, , .		2

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73	Performance Analysis and Optimal Selection of Large Minimum Variance Portfolios Under Estimation Risk. IEEE Journal on Selected Topics in Signal Processing, 2012, 6, 337-350.	7.3	47
74	Robust maximin MIMO precoding for arbitrary convex uncertainty sets. , 2012, , .		4
75	Optimal order execution for algorithmic trading: A CVaR approach. , 2012, , .		5
76	Day-ahead bidding strategies for demand-side expected cost minimization. , 2012, , .		23
77	Monotone Games for Cognitive Radio Systems. Lecture Notes in Control and Information Sciences, 2012, , 83-112.	0.6	51
78	Lorentz-positive maps with applications to robust MISO downlink beamforming. , 2012, , .		1
79	Fractional QCQP With Applications in ML Steering Direction Estimation for Radar Detection. IEEE Transactions on Signal Processing, 2011, 59, 172-185.	3.2	66
80	Robust MIMO Cognitive Radio Via Game Theory. IEEE Transactions on Signal Processing, 2011, 59, 1183-1201.	3.2	135
81	Code Design for Radar STAP via Optimization Theory. IEEE Transactions on Signal Processing, 2010, 58, 679-694.	3.2	56
82	Design of Cognitive Radio Systems Under Temperature-Interference Constraints: A Variational Inequality Approach. IEEE Transactions on Signal Processing, 2010, 58, 3251-3271.	3.2	194
83	Robust MMSE Precoding in MIMO Channels With Pre-Fixed Receivers. IEEE Transactions on Signal Processing, 2010, 58, 5802-5818.	3.2	44
84	A Dual Perspective on Separable Semidefinite Programming With Applications to Optimal Downlink Beamforming. IEEE Transactions on Signal Processing, 2010, 58, 4254-4271.	3.2	31
85	On optimal precoding in linear vector Gaussian channels with arbitrary input distribution. , 2009, , .		90
86	Rank-constrained separable semidefinite programming for optimal beamforming design. , 2009, , .		0
87	Hessian and Concavity of Mutual Information, Differential Entropy, and Entropy Power in Linear Vector Gaussian Channels. IEEE Transactions on Information Theory, 2009, 55, 3613-3628.	1.5	58
88	Nash equilibria: the variational approach. , 2009, , 443-493.		68
89	Lautum Information. IEEE Transactions on Information Theory, 2008, 54, 964-975.	1.5	33
90	Asynchronous Iterative Water-Filling for Gaussian Frequency-Selective Interference Channels. IEEE Transactions on Information Theory, 2008, 54, 2868-2878.	1.5	171

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91	Cognitive MIMO radio. IEEE Signal Processing Magazine, 2008, 25, 46-59.	4.6	176
92	Optimal Linear Precoding Strategies for Wideband Noncooperative Systems Based on Game Theory—Part I: Nash Equilibria. IEEE Transactions on Signal Processing, 2008, 56, 1230-1249.	3.2	253
93	Optimal Linear Precoding Strategies for Wideband Non-Cooperative Systems Based on Game Theory—Part II: Algorithms. IEEE Transactions on Signal Processing, 2008, 56, 1250-1267.	3.2	159
94	MIMO cognitive radio: A game theoretical approach. , 2008, , .		20
95	Statistically Robust Design of Linear MIMO Transceivers. IEEE Transactions on Signal Processing, 2008, 56, 3678-3689.	3.2	181
96	A multivariate generalization of Costa’s entropy power inequality. , 2008, , .		6
97	On Equal Constellation Minimum BER linear MIMO Transceivers. , 2007, , .		0
98	Robust MAC MIMO Transceiver Design with Partial CSIT and CSIR. Conference Record of the Asilomar Conference on Signals, Systems and Computers, 2007, , .	0.0	7
99	Power Control By Geometric Programming. IEEE Transactions on Wireless Communications, 2007, 6, 2640-2651.	6.1	713
100	Asynchronous Iterative Waterfilling for Gaussian Frequency-Selective Interference Channels: A Unified Framework. , 2007, , .		25
101	Alternative Distributed Algorithms for Network Utility Maximization: Framework and Applications. IEEE Transactions on Automatic Control, 2007, 52, 2254-2269.	3.6	233
102	High-SNR Analytical Performance of Spatial Multiplexing MIMO Systems With CSI. IEEE Transactions on Signal Processing, 2007, 55, 5447-5463.	3.2	84
103	Representation of Mutual Information Via Input Estimates. IEEE Transactions on Information Theory, 2007, 53, 453-470.	1.5	49
104	MIMO Transceiver Design via Majorization Theory. Foundations and Trends in Communications and Information Theory, 2007, 3, 331-551.	2.4	233
105	Simultaneous Iterative Water-Filling for Gaussian Frequency-Selective Interference Channels. , 2006, , .		38
106	Competitive optimization of cognitive radio MIMO systems via game theory. , 0, , 387-442.		9