Fengmin Xu

List of Publications by Year
in descending order

30	1,251	1040056 9	501196 28
papers	citations	h-index	g-index

30	30	30	1098
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	<formula formulatype="inline"> <tex Notation="TeX">$L_{1/2}$</tex></formula> Regularization: A Thresholding Representation Theory and a Fast Solver. IEEE Transactions on Neural Networks and Learning Systems, 2012, 23, 1013-1027.	11.3	790
2	Lower Bound Theory of Nonzero Entries in Solutions of ell_2-ell_p Minimization. SIAM Journal of Scientific Computing, 2010, 32, 2832-2852.	2.8	217
3	Generalized symmetric ADMM for separable convex optimization. Computational Optimization and Applications, 2018, 70, 129-170.	1.6	44
4	An efficient optimization approach for a cardinality-constrained index tracking problem. Optimization Methods and Software, 2016, 31, 258-271.	2.4	36
5	A mixed 0â€“1 LP for index tracking problem with CVaR risk constraints. Annals of Operations Research, 2012, 196, 591-609.	4.1	28
6	A sparse enhanced indexation model with chance and cardinality constraints. Journal of Global Optimization, 2018, 70, 5-25.	1.8	14
7	Robust enhanced indexation with ESG: An empirical study in the Chinese Stock Market. Economic Modelling, 2022, 107, 105711.	3.8	14
8	A discrete filled function algorithm embedded with continuous approximation for solving max-cut problems. European Journal of Operational Research, 2009, 197, 519-531.	5.7	10
9	A sparse enhanced indexation model with norm and its alternating quadratic penalty method. Journal of the Operational Research Society, 2019, 70, 433-445.	3.4	10
10	A discrete filled function algorithm for approximate global solutions of max-cut problems. Journal of Computational and Applied Mathematics, 2008, 220, 643-660.	2.0	9
11	A Smoothing Direct Search Method for Monte Carlo-Based Bound Constrained Composite Nonsmooth Optimization. SIAM Journal of Scientific Computing, 2018, 40, A2174-A2199.	2.8	9
12	Sparse portfolio selection with uncertain probability distribution. Applied Intelligence, 2021, 51, 6665-6684.	5.3	9
13	Fast algorithms for sparse portfolio selection considering industries and investment styles. Journal of Global Optimization, 2020, 78, 763-789.	1.8	7
14	Sparse portfolio rebalancing model based on inverse optimization. Optimization Methods and Software, 2014, 29, 297-309.	2.4	6
15	An index tracking model with stratified sampling and optimal allocation. Applied Stochastic Models in Business and Industry, 2018, 34, 144-157.	1.5	6
16	CVaR-cardinality enhanced indexation optimization with tunable short-selling constraints. Applied Economics Letters, 2021, 28, 201-207.	1.8	6
17	A biâ€level programming framework for identifying optimal parameters in portfolio selection. International Transactions in Operational Research, 2022, 29, 87-112.	2.7	6
18	General H-matrices and their Schur complements. Frontiers of Mathematics in China, 2014, 9, 1141-1168.	0.7	5

#	Article	IF	Citations
19	Adaptive projected gradient thresholding methods for constrained l 0 problems. Science China Mathematics, 2015, 58, 1-20.	1.7	4
20	Robust portfolio rebalancing with cardinality and diversification constraints. Quantitative Finance, 0, , 1-15.	1.7	4
21	A New Portfolio Rebalancing Model with Transaction Costs. Journal of Applied Mathematics, 2014, 2014, 1-7.	0.9	3
22	Efficient projected gradient methods for cardinality constrained optimization. Science China Mathematics, 2019, 62, 245-268.	1.7	3
23	Convergence revisit on generalized symmetric ADMM. Optimization, 2021, 70, 149-168.	1.7	3
24	A Branch-and-Bound Algorithm Embedded with DCA for DC Programming. Mathematical Problems in Engineering, 2012, 2012, 1-16.	1.1	2
25	An adaptive Lagrangian algorithm for optimal portfolio deleveraging with cross-impact. Journal of Systems Science and Complexity, 2017, 30, 1121-1135.	2.8	2
26	A Continuation Algorithm for Max-Cut Problem. Acta Mathematica Sinica, English Series, 2007, 23, 1257-1264.	0.6	1
27	An Efficient Method for Convex Constrained Rank Minimization Problems Based on DC Programming. Mathematical Problems in Engineering, 2016, 2016, 1-13.	1.1	1
28	Accelerated method for optimization over density matrices in quantum state estimation. Linear and Multilinear Algebra, 2018, 66, 869-880.	1.0	1
29	On some extended mixed integer optimization models of the Eisenbergâ€“Noe model in systemic risk management. International Transactions in Operational Research, 2021, 28, 3014-3037.	2.7	1
30	Preface: special issue of MOA 2018. Journal of Global Optimization, 2020, 76, 661-663.	1.8	0