

# Fengmin Xu

## List of Publications by Year in descending order

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30  
papers

1,251  
citations

1040056

9  
h-index

501196

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g-index

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all docs

30  
docs citations

30  
times ranked

1098  
citing authors

#	ARTICLE	IF	CITATIONS
1	A bilevel programming framework for identifying optimal parameters in portfolio selection. <i>International Transactions in Operational Research</i> , 2022, 29, 87-112.	2.7	6
2	Robust enhanced indexation with ESG: An empirical study in the Chinese Stock Market. <i>Economic Modelling</i> , 2022, 107, 105711.	3.8	14
3	CVaR-cardinality enhanced indexation optimization with tunable short-selling constraints. <i>Applied Economics Letters</i> , 2021, 28, 201-207.	1.8	6
4	Convergence revisit on generalized symmetric ADMM. <i>Optimization</i> , 2021, 70, 149-168.	1.7	3
5	Sparse portfolio selection with uncertain probability distribution. <i>Applied Intelligence</i> , 2021, 51, 6665-6684.	5.3	9
6	On some extended mixed integer optimization models of the Eisenberg-Noe model in systemic risk management. <i>International Transactions in Operational Research</i> , 2021, 28, 3014-3037.	2.7	1
7	Fast algorithms for sparse portfolio selection considering industries and investment styles. <i>Journal of Global Optimization</i> , 2020, 78, 763-789.	1.8	7
8	Preface: special issue of MOA 2018. <i>Journal of Global Optimization</i> , 2020, 76, 661-663.	1.8	0
9	A sparse enhanced indexation model with norm and its alternating quadratic penalty method. <i>Journal of the Operational Research Society</i> , 2019, 70, 433-445.	3.4	10
10	Efficient projected gradient methods for cardinality constrained optimization. <i>Science China Mathematics</i> , 2019, 62, 245-268.	1.7	3
11	Accelerated method for optimization over density matrices in quantum state estimation. <i>Linear and Multilinear Algebra</i> , 2018, 66, 869-880.	1.0	1
12	A sparse enhanced indexation model with chance and cardinality constraints. <i>Journal of Global Optimization</i> , 2018, 70, 5-25.	1.8	14
13	An index tracking model with stratified sampling and optimal allocation. <i>Applied Stochastic Models in Business and Industry</i> , 2018, 34, 144-157.	1.5	6
14	Generalized symmetric ADMM for separable convex optimization. <i>Computational Optimization and Applications</i> , 2018, 70, 129-170.	1.6	44
15	A Smoothing Direct Search Method for Monte Carlo-Based Bound Constrained Composite Nonsmooth Optimization. <i>SIAM Journal of Scientific Computing</i> , 2018, 40, A2174-A2199.	2.8	9
16	An adaptive Lagrangian algorithm for optimal portfolio deleveraging with cross-impact. <i>Journal of Systems Science and Complexity</i> , 2017, 30, 1121-1135.	2.8	2
17	An Efficient Method for Convex Constrained Rank Minimization Problems Based on DC Programming. <i>Mathematical Problems in Engineering</i> , 2016, 2016, 1-13.	1.1	1
18	An efficient optimization approach for a cardinality-constrained index tracking problem. <i>Optimization Methods and Software</i> , 2016, 31, 258-271.	2.4	36

#	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	Sparse portfolio rebalancing model based on inverse optimization. Optimization Methods and Software, 2014, 29, 297-309.	2.4	6
21	A New Portfolio Rebalancing Model with Transaction Costs. Journal of Applied Mathematics, 2014, 2014, 1-7.	0.9	3
22	General H-matrices and their Schur complements. Frontiers of Mathematics in China, 2014, 9, 1141-1168.	0.7	5
23	A Branch-and-Bound Algorithm Embedded with DCA for DC Programming. Mathematical Problems in Engineering, 2012, 2012, 1-16.	1.1	2
24	$\ell_{1/2}$ Regularization: A Thresholding Representation Theory and a Fast Solver. IEEE Transactions on Neural Networks and Learning Systems, 2012, 23, 1013-1027.	11.3	790
25	A mixed $\ell_1$ LP for index tracking problem with CVaR risk constraints. Annals of Operations Research, 2012, 196, 591-609.	4.1	28
26	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
27	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
28	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
29	A Continuation Algorithm for Max-Cut Problem. Acta Mathematica Sinica, English Series, 2007, 23, 1257-1264.	0.6	1
30	Robust portfolio rebalancing with cardinality and diversification constraints. Quantitative Finance, 2011, 11, 1-15.	1.7	4