

Masao Fukushima

List of Publications by Year in descending order

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73
papers

6,553
citations

57719

44
h-index

76872

74
g-index

74
all docs

74
docs citations

74
times ranked

2722
citing authors

#	ARTICLE	IF	CITATIONS
1	Equivalent differentiable optimization problems and descent methods for asymmetric variational inequality problems. <i>Mathematical Programming</i> , 1992, 53, 99-110.	1.6	554
2	Worst-Case Conditional Value-at-Risk with Application to Robust Portfolio Management. <i>Operations Research</i> , 2009, 57, 1155-1168.	1.2	397
3	A modified BFGS method and its global convergence in nonconvex minimization. <i>Journal of Computational and Applied Mathematics</i> , 2001, 129, 15-35.	1.1	319
4	Smoothing Functions for Second-Order-Cone Complementarity Problems. <i>SIAM Journal on Optimization</i> , 2002, 12, 436-460.	1.2	295
5	Derivative-Free Filter Simulated Annealing Method for Constrained Continuous Global Optimization. <i>Journal of Global Optimization</i> , 2006, 35, 521-549.	1.1	197
6	A Combined Smoothing and Regularization Method for Monotone Second-Order Cone Complementarity Problems. <i>SIAM Journal on Optimization</i> , 2005, 15, 593-615.	1.2	184
7	On the Global Convergence of the BFGS Method for Nonconvex Unconstrained Optimization Problems. <i>SIAM Journal on Optimization</i> , 2001, 11, 1054-1064.	1.2	179
8	A relaxed projection method for variational inequalities. <i>Mathematical Programming</i> , 1986, 35, 58-70.	1.6	178
9	A Globally and Superlinearly Convergent Gauss-Newton-Based BFGS Method for Symmetric Nonlinear Equations. <i>SIAM Journal on Numerical Analysis</i> , 1999, 37, 152-172.	1.1	171
10	A globally convergent Newton method for solving strongly monotone variational inequalities. <i>Mathematical Programming</i> , 1993, 58, 369-383.	1.6	166
11	Expected Residual Minimization Method for Stochastic Linear Complementarity Problems. <i>Mathematics of Operations Research</i> , 2005, 30, 1022-1038.	0.8	162
12	Tabu Search directed by direct search methods for nonlinear global optimization. <i>European Journal of Operational Research</i> , 2006, 170, 329-349.	3.5	155
13	A derivative-free line search and global convergence of Broyden-like method for nonlinear equations. <i>Optimization Methods and Software</i> , 2000, 13, 181-201.	1.6	130
14	A modified Frank-Wolfe algorithm for solving the traffic assignment problem. <i>Transportation Research Part B: Methodological</i> , 1984, 18, 169-177.	2.8	126
15	Tabu search for attribute reduction in rough set theory. <i>Soft Computing</i> , 2008, 12, 909-918.	2.1	119
16	A generalized proximal point algorithm for certain non-convex minimization problems. <i>International Journal of Systems Science</i> , 1981, 12, 989-1000.	3.7	117
17	Title is missing!. <i>Computational Optimization and Applications</i> , 1998, 10, 5-34.	0.9	114
18	A successive quadratic programming algorithm with global and superlinear convergence properties. <i>Mathematical Programming</i> , 1986, 35, 253-264.	1.6	109

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19	Robust solution of monotone stochastic linear complementarity problems. <i>Mathematical Programming</i> , 2009, 117, 51-80.	1.6	101
20	Portfolio selection under distributional uncertainty: A relative robust CVaR approach. <i>European Journal of Operational Research</i> , 2010, 203, 185-194.	3.5	101
21	Unconstrained Optimization Reformulations of Variational Inequality Problems. <i>Journal of Optimization Theory and Applications</i> , 1997, 92, 439-456.	0.8	91
22	Parametrized variational inequality approaches to generalized Nash equilibrium problems with shared constraints. <i>Computational Optimization and Applications</i> , 2011, 48, 423-452.	0.9	91
23	Hybrid simulated annealing and direct search method for nonlinear unconstrained global optimization. <i>Optimization Methods and Software</i> , 2002, 17, 891-912.	1.6	87
24	New NCP-Functions and Their Properties. <i>Journal of Optimization Theory and Applications</i> , 1997, 94, 115-135.	0.8	85
25	An Implementable Active-Set Algorithm for Computing a B-Stationary Point of a Mathematical Program with Linear Complementarity Constraints. <i>SIAM Journal on Optimization</i> , 2002, 12, 724-739.	1.2	85
26	Title is missing!. <i>Computational Optimization and Applications</i> , 1999, 13, 111-136.	0.9	79
27	A descent algorithm for nonsmooth convex optimization. <i>Mathematical Programming</i> , 1984, 30, 163-175.	1.6	78
28	A Globally and Superlinearly Convergent Algorithm for Nonsmooth Convex Minimization. <i>SIAM Journal on Optimization</i> , 1996, 6, 1106-1120.	1.2	78
29	Convergence Properties of the Inexact Levenberg-Marquardt Method under Local Error Bound Conditions. <i>Optimization Methods and Software</i> , 2002, 17, 605-626.	1.6	78
30	Stochastic R_0 Matrix Linear Complementarity Problems. <i>SIAM Journal on Optimization</i> , 2007, 18, 482-506.	1.2	77
31	On the Local Convergence of Semismooth Newton Methods for Linear and Nonlinear Second-Order Cone Programs Without Strict Complementarity. <i>SIAM Journal on Optimization</i> , 2009, 20, 297-320.	1.2	74
32	On stationary points of the implicit Lagrangian for nonlinear complementarity problems. <i>Journal of Optimization Theory and Applications</i> , 1995, 84, 653-663.	0.8	70
33	A Trust Region Method for Solving Generalized Complementarity Problems. <i>SIAM Journal on Optimization</i> , 1998, 8, 140-157.	1.2	69
34	A Modified Relaxation Scheme for Mathematical Programs with Complementarity Constraints. <i>Annals of Operations Research</i> , 2005, 133, 63-84.	2.6	68
35	Heuristic pattern search and its hybridization with simulated annealing for nonlinear global optimization. <i>Optimization Methods and Software</i> , 2004, 19, 291-308.	1.6	65
36	Some Exact Penalty Results for Nonlinear Programs and Mathematical Programs with Equilibrium Constraints. <i>Journal of Optimization Theory and Applications</i> , 2003, 118, 67-80.	0.8	62

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37	Portfolio selection with uncertain exit time: A robust CVaR approach. <i>Journal of Economic Dynamics and Control</i> , 2008, 32, 594-623.	0.9	62
38	Proximal quasi-Newton methods for nondifferentiable convex optimization. <i>Mathematical Programming</i> , 1999, 85, 313-334.	1.6	58
39	Equivalence of the generalized complementarity problem to differentiable unconstrained minimization. <i>Journal of Optimization Theory and Applications</i> , 1996, 90, 581-603.	0.8	56
40	A hybrid Newton method for solving the variational inequality problem via the D-gap function. <i>Mathematical Programming</i> , 1999, 86, 367-386.	1.6	54
41	Successive Linearization Methods for Nonlinear Semidefinite Programs. <i>Computational Optimization and Applications</i> , 2005, 31, 251-273.	0.9	53
42	A minimization method for the sum of a convex function and a continuously differentiable function. <i>Journal of Optimization Theory and Applications</i> , 1981, 33, 9-23.	0.8	47
43	A Sequential Quadratically Constrained Quadratic Programming Method for Differentiable Convex Minimization. <i>SIAM Journal on Optimization</i> , 2003, 13, 1098-1119.	1.2	46
44	An SQP-type algorithm for nonlinear second-order cone programs. <i>Optimization Letters</i> , 2007, 1, 129-144.	0.9	45
45	Some Feasibility Issues in Mathematical Programs with Equilibrium Constraints. <i>SIAM Journal on Optimization</i> , 1998, 8, 673-681.	1.2	44
46	A globally convergent SQP method for semi-infinite nonlinear optimization. <i>Journal of Computational and Applied Mathematics</i> , 1988, 23, 141-153.	1.1	43
47	Regularized Newton Methods for Convex Minimization Problems with Singular Solutions. <i>Computational Optimization and Applications</i> , 2004, 28, 131-147.	0.9	43
48	Solving stochastic mathematical programs with equilibrium constraints via approximation and smoothing implicit programming with penalization. <i>Mathematical Programming</i> , 2009, 116, 343-368.	1.6	43
49	Dynamic programming approach to discrete time dynamic feedback Stackelberg games with independent and dependent followers. <i>European Journal of Operational Research</i> , 2006, 169, 310-328.	3.5	42
50	Equivalence of Complementarity Problems to Differentiable Minimization: A Unified Approach. <i>SIAM Journal on Optimization</i> , 1996, 6, 446-460.	1.2	41
51	A multisplitting method for symmetric linear complementarity problems. <i>Journal of Computational and Applied Mathematics</i> , 1995, 62, 217-227.	1.1	40
52	A New Merit Function and a Successive Quadratic Programming Algorithm for Variational Inequality Problems. <i>SIAM Journal on Optimization</i> , 1996, 6, 704-713.	1.2	40
53	Gap Function Approach to the Generalized Nash Equilibrium Problem. <i>Journal of Optimization Theory and Applications</i> , 2010, 144, 511-531.	0.8	40
54	On the dual approach to the traffic assignment problem. <i>Transportation Research Part B: Methodological</i> , 1984, 18, 235-245.	2.8	36

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55	Approximation algorithms for combinatorial fractional programming problems. <i>Mathematical Programming</i> , 1987, 37, 255-267.	1.6	36
56	New restricted NCP functions and their applications to stochastic NCP and stochastic MPEC. <i>Optimization</i> , 2007, 56, 641-653.	1.0	36
57	The traffic equilibrium problem with nonadditive costs and its monotone mixed complementarity problem formulation. <i>Transportation Research Part B: Methodological</i> , 2007, 41, 862-874.	2.8	35
58	A mixed R&D projects and securities portfolio selection model. <i>European Journal of Operational Research</i> , 2008, 185, 700-715.	3.5	35
59	A comparative study of several semi-infinite nonlinear programming algorithms. <i>European Journal of Operational Research</i> , 1988, 36, 92-100.	3.5	34
60	Solving box constrained variational inequalities by using the natural residual with D-gap function globalization. <i>Operations Research Letters</i> , 1998, 23, 45-51.	0.5	33
61	A Smoothing Method for a Mathematical Program with P-Matrix Linear Complementarity Constraints. <i>Computational Optimization and Applications</i> , 2004, 27, 223-246.	0.9	33
62	Smoothing Newton and Quasi-Newton Methods for Mixed Complementarity Problems. <i>Computational Optimization and Applications</i> , 2000, 17, 203-230.	0.9	31
63	An Outer Approximation Algorithm for Solving General Convex Programs. <i>Operations Research</i> , 1983, 31, 101-113.	1.2	30
64	STACKELBERG HUB LOCATION PROBLEM. <i>Journal of the Operations Research Society of Japan</i> , 2001, 44, 390-402.	0.3	29
65	Newton's method for computing a normalized equilibrium in the generalized Nash game through fixed point formulation. <i>Mathematical Programming</i> , 2012, 132, 99-123.	1.6	29
66	The Proximal Point Algorithm with Genuine Superlinear Convergence for the Monotone Complementarity Problem. <i>SIAM Journal on Optimization</i> , 2000, 11, 364-379.	1.2	28
67	A matrix-splitting method for symmetric affine second-order cone complementarity problems. <i>Journal of Computational and Applied Mathematics</i> , 2005, 175, 335-353.	1.1	28
68	Evaluation of firm's loss due to incomplete information in real investment decision. <i>European Journal of Operational Research</i> , 2008, 188, 569-585.	3.5	28
69	Parallel Variable Transformation in Unconstrained Optimization. <i>SIAM Journal on Optimization</i> , 1998, 8, 658-672.	1.2	27
70	New Relaxation Method for Mathematical Programs with Complementarity Constraints. <i>Journal of Optimization Theory and Applications</i> , 2003, 118, 81-116.	0.8	24
71	Testing Parallel Variable Transformation. <i>Computational Optimization and Applications</i> , 1999, 13, 253-274.	0.9	23
72	ON THE HUB-AND-SPOKE MODEL WITH ARC CAPACITY CONATRAINTS. <i>Journal of the Operations Research Society of Japan</i> , 2003, 46, 409-428.	0.3	22

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73	Gaussâ€“Seidel Method for Multi-leaderâ€“follower Games. Journal of Optimization Theory and Applications, 2019, 180, 651-670.	0.8	11