

Mustafa Celebi Pinar

List of Publications by Year in descending order

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83
papers

1,060
citations

643344

15
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536525

29
g-index

85
all docs

85
docs citations

85
times ranked

862
citing authors

#	ARTICLE	IF	CITATIONS
1	Subset based error recovery. Signal Processing, 2022, 191, 108361.	2.1	0
2	Sparse solutions to an underdetermined system of linear equations via penalized Huber loss. Optimization and Engineering, 2021, 22, 1521-1537.	1.3	2
3	Modeling Economic Activities and Random Catastrophic Failures of Financial Networks via Gibbs Random Fields. Computational Economics, 2021, 58, 203-232.	1.5	3
4	Provably optimal sparse solutions to overdetermined linear systems with non-negativity constraints in a least-squares sense by implicit enumeration. Optimization and Engineering, 2021, 22, 2505.	1.3	2
5	Competitive location and pricing on a line with metric transportation costs. European Journal of Operational Research, 2020, 282, 188-200.	3.5	15
6	Minimizers of Sparsity Regularized Huber Loss Function. Journal of Optimization Theory and Applications, 2020, 187, 205-233.	0.8	4
7	Codon optimization by 0-1 linear programming. Computers and Operations Research, 2020, 119, 104932.	2.4	3
8	Codon optimization: a mathematical programming approach. Bioinformatics, 2020, 36, 4012-4020.	1.8	13
9	Bilateral trade with risk-averse intermediary using linear network optimization. Networks, 2019, 74, 325-332.	1.6	3
10	Necessary and Sufficient Conditions for Noiseless Sparse Recovery via Convex Quadratic Splines. SIAM Journal on Matrix Analysis and Applications, 2019, 40, 194-209.	0.7	1
11	Deblurring Text Images Using Kernel Dictionaries. , 2019, , .		0
12	Robust auction design under multiple priors by linear and integer programming. Annals of Operations Research, 2018, 260, 233-253.	2.6	7
13	On robust portfolio and naïve diversification: mixing ambiguous and unambiguous assets. Annals of Operations Research, 2018, 266, 223-253.	2.6	8
14	Robust trading mechanisms over 0/1 polytopes. Journal of Combinatorial Optimization, 2018, 36, 845-860.	0.8	2
15	Robust bilateral trade with discrete types. EURO Journal on Computational Optimization, 2018, 6, 367-393.	1.5	2
16	Worst-case large deviations upper bounds for i.i.d. sequences under ambiguity. Turkish Journal of Mathematics, 2018, 42, 257-271.	0.3	0
17	On explicit solutions of a two-echelon supply chain coordination game. Optimization Letters, 2018, 12, 661-673.	0.9	1
18	The robust Merton problem of an ambiguity averse investor. Mathematics and Financial Economics, 2017, 11, 1-24.	1.0	59

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19	Optimal allocation with costly inspection and discrete types under ambiguity. Optimization Methods and Software, 2017, 32, 699-718.	1.6	2
20	Robust screening under ambiguity. Mathematical Programming, 2017, 163, 273-299.	1.6	17
21	Special issue on "Non-linear continuous optimization" EURO Journal on Computational Optimization, 2016, 4, 1-2.	1.5	4
22	Joint mixability of some integer matrices. Discrete Optimization, 2016, 20, 90-104.	0.6	2
23	On robust mean-variance portfolios. Optimization, 2016, 65, 1039-1048.	1.0	20
24	Generalized second price auction is optimal for discrete types. Economics Letters, 2016, 141, 35-38.	0.9	2
25	Non-linear pricing by convex duality. Automatica, 2015, 53, 369-375.	3.0	1
26	Robust portfolio choice with CVaR and VaR under distribution and mean return ambiguity. Top, 2014, 22, 875-891.	1.1	17
27	Delegated portfolio management under ambiguity aversion. Operations Research Letters, 2014, 42, 190-195.	0.5	6
28	Equilibrium in an ambiguity-averse mean-variance investors market. European Journal of Operational Research, 2014, 237, 957-965.	3.5	5
29	Lower hedging of American contingent claims with minimal surplus risk in finite-state financial markets by mixed-integer linear programming. Discrete Applied Mathematics, 2014, 164, 304-312.	0.5	1
30	Mean semi-deviation from a target and robust portfolio choice under distribution and mean return ambiguity. Journal of Computational and Applied Mathematics, 2014, 259, 394-405.	1.1	12
31	Optimal multi-period consumption and investment with short-sale constraints. Finance Research Letters, 2014, 11, 16-24.	3.4	0
32	Sur l'allocation dynamique de portefeuille robuste contre l'incertitude des rendements moyens. Infor, 2014, 52, 14-19.	0.5	0
33	Mixed-integer second-order cone programming for lower hedging of American contingent claims in incomplete markets. Optimization Letters, 2013, 7, 63-78.	0.9	9
34	Discrete-Time Pricing and Optimal Exercise of American Perpetual Warrants in the Geometric Random Walk Model. Applied Mathematics and Optimization, 2013, 67, 97-122.	0.8	1
35	Buyer's quantile hedge portfolios in discrete-time trading. Quantitative Finance, 2013, 13, 729-738.	0.9	2
36	The Best Gain-Loss Ratio is a Poor Performance Measure. SIAM Journal on Financial Mathematics, 2013, 4, 228-242.	0.7	20

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37	Calibrated American option pricing by stochastic linear programming. Optimization, 2013, 62, 1433-1450.	1.0	6
38	Static and dynamic VaR constrained portfolios with application to delegated portfolio management. Optimization, 2013, 62, 1419-1432.	1.0	9
39	A dual representation of gain-loss hedging for European claims in discrete time. Optimization, 2012, 61, 361-372.	1.0	1
40	An Integer Programming Model for Pricing American Contingent Claims under Transaction Costs. Computational Economics, 2012, 39, 1-12.	1.5	2
41	Gain-loss based convex risk limits in discrete-time trading. Computational Management Science, 2011, 8, 299-321.	0.8	0
42	The Robust Network Loading Problem Under Hose Demand Uncertainty: Formulation, Polyhedral Analysis, and Computations. INFORMS Journal on Computing, 2011, 23, 75-89.	1.0	35
43	A Hybrid Polyhedral Uncertainty Model for the Robust Network Loading Problem. Springer Optimization and Its Applications, 2011, , 157-172.	0.6	3
44	Gain-loss pricing under ambiguity of measure. ESAIM - Control, Optimisation and Calculus of Variations, 2010, 16, 132-147.	0.7	5
45	A model and case study for efficient shelf usage and assortment analysis. Annals of Operations Research, 2010, 180, 105-124.	2.6	21
46	OSPF routing with optimal oblivious performance ratio under polyhedral demand uncertainty. Optimization and Engineering, 2010, 11, 395-422.	1.3	16
47	Expected gain-loss pricing and hedging of contingent claims in incomplete markets by linear programming. European Journal of Operational Research, 2010, 201, 770-785.	3.5	14
48	Structured Least Squares Problems and Robust Estimators. IEEE Transactions on Signal Processing, 2010, 58, 2453-2465.	3.2	17
49	Measures of model uncertainty and calibrated option bounds. Optimization, 2009, 58, 335-350.	1.0	4
50	Pricing American Perpetual Warrants by Linear Programming. SIAM Review, 2009, 51, 767-782.	4.2	3
51	Optimal oblivious routing under linear and ellipsoidal uncertainty. Optimization and Engineering, 2008, 9, 257-271.	1.3	12
52	Sharpe-ratio pricing and hedging of contingent claims in incomplete markets by convex programming. Automatica, 2008, 44, 2063-2073.	3.0	4
53	An improved probability bound for the Approximate S-Lemma. Operations Research Letters, 2007, 35, 743-746.	0.5	4
54	Parallel image restoration using surrogate constraint methods. Journal of Parallel and Distributed Computing, 2007, 67, 186-204.	2.7	7

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55	Robust scenario optimization based on downside-risk measure for multi-period portfolio selection. OR Spectrum, 2007, 29, 295-309.	2.1	42
56	Restricted Robust Uniform Matroid Maximization Under Interval Uncertainty. Mathematical Programming, 2007, 110, 431-441.	1.6	13
57	Huber approximation for the non-linear problem. European Journal of Operational Research, 2006, 169, 1096-1107.	3.5	2
58	An exact algorithm for the capacitated vertex -center problem. Computers and Operations Research, 2006, 33, 1420-1436.	2.4	56
59	On the S-procedure and Some Variants. Mathematical Methods of Operations Research, 2006, 64, 55-77.	0.4	84
60	Robust profit opportunities in risky financial portfolios. Operations Research Letters, 2005, 33, 331-340.	0.5	34
61	Finite Computation of the $\hat{\alpha}_1$ Estimator from Huber's M-Estimator in Linear Regression. Computing (Vienna/New York), 2004, 72, 365-384.	3.2	1
62	A note on robust 0-1 optimization with uncertain cost coefficients. 4or, 2004, 2, 309-316.	1.0	2
63	On robust solutions to linear least squares problems affected by data uncertainty and implementation errors with application to stochastic signal modeling. Linear Algebra and Its Applications, 2004, 391, 223-243.	0.4	5
64	Constrained Nonlinear Programming for Volatility Estimation with GARCH Models. SIAM Review, 2003, 45, 485-503.	4.2	15
65	Linear Huber M-Estimator Under Ellipsoidal Data Uncertainty. BIT Numerical Mathematics, 2002, 42, 856-866.	1.0	7
66	The robust spanning tree problem with interval data. Operations Research Letters, 2001, 29, 31-40.	0.5	130
67	An algorithm with long steps for the simultaneous block projections approach for the linear feasibility problem. Journal of Discrete Mathematical Sciences and Cryptography, 2001, 4, 87-108.	0.5	2
68	A simple duality proof in convex quadratic programming with a quadratic constraint, and some applications. European Journal of Operational Research, 2000, 124, 151-158.	3.5	2
69	Continuation method for nonlinear complementarity problems via normal maps. European Journal of Operational Research, 1999, 116, 591-606.	3.5	7
70	Bound constrained quadratic programming via piecewise quadratic functions. Mathematical Programming, 1999, 85, 135-156.	1.6	14
71	A characterization of the optimal set of linear programs based on the augmented lagrangian. Journal of Information and Optimization Sciences, 1999, 20, 299-308.	0.2	1
72	On Newton's method for Huber's robust M-estimation problems in linear regression. BIT Numerical Mathematics, 1998, 38, 674-684.	1.0	9

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73	A penalty continuation method for the $\hat{\alpha}$ solution of overdetermined linear systems. BIT Numerical Mathematics, 1998, 38, 127-150.	1.0	4
74	Newton's method for linear inequality systems. European Journal of Operational Research, 1998, 107, 710-719.	3.5	8
75	A Finite Continuation Algorithm for Bound Constrained Quadratic Programming. SIAM Journal on Optimization, 1998, 9, 62-83.	1.2	13
76	A New Finite Continuation Algorithm for Linear Programming. SIAM Journal on Optimization, 1996, 6, 600-616.	1.2	15
77	Linear programming via a quadratic penalty function. Mathematical Methods of Operations Research, 1996, 44, 345-370.	0.4	2
78	A smooth penalty function algorithm for network-structured problems. European Journal of Operational Research, 1995, 83, 220-236.	3.5	24
79	New characterizations of $\hat{\alpha}$ solutions to overdetermined systems of linear equations. Operations Research Letters, 1994, 16, 159-166.	0.5	21
80	On Smoothing Exact Penalty Functions for Convex Constrained Optimization. SIAM Journal on Optimization, 1994, 4, 486-511.	1.2	96
81	A Network Model to Maximize Navy Personnel Readiness and Its Solution. Management Science, 1994, 40, 647-661.	2.4	5
82	A COMPARATIVE STUDY OF PARALLEL DECOMPOSITIONS FOR MULTICOMMODITY FLOW PROBLEMS. International Journal of Parallel, Emergent and Distributed Systems, 1993, 1, 255-271.	0.4	1
83	Parallel Decomposition of Multicommodity Network Flows Using a Linear-Quadratic Penalty Algorithm. ORSA Journal on Computing, 1992, 4, 235-249.	1.7	33