Jorge Nocedal

List of Publications by Year
in descending order

34 papers	13,999 citations	249298 26 h-index	445137 33 g-index
34 all docs	34 docs citations	34 times ranked	14732 citing authors

#	Article	IF	Citations
1	An investigation of Newton-Sketch and subsampled Newton methods. Optimization Methods and Software, 2020, 35, 661-680.	1.6	27
2	Exact and inexact subsampled Newton methods for optimization. IMA Journal of Numerical Analysis, 2019, 39, 545-578.	1.5	60
3	Optimization Methods for Large-Scale Machine Learning. SIAM Review, 2018, 60, 223-311.	4.2	1,352
4	Adaptive Sampling Strategies for Stochastic Optimization. SIAM Journal on Optimization, 2018, 28, 3312-3343.	1.2	43
5	A Stochastic Quasi-Newton Method for Large-Scale Optimization. SIAM Journal on Optimization, 2016, 26, 1008-1031.	1.2	217
6	A family of second-order methods for convex $$ell _1$$-regularized optimization. Mathematical Programming, 2016, 159, 435-467.	1.6	23
7	An inexact successive quadratic approximation method for L-1 regularized optimization. Mathematical Programming, 2016, 157, 375-396.	1.6	43
8	An algorithm for quadratic â„“₁-regularized optimization with a flexible active-set strategy. Optimization Methods and Software, 2015, 30, 1213-1237.	1.6	14
9	An interior point method for nonlinear programming with infeasibility detection capabilities. Optimization Methods and Software, 2014, 29, 837-854.	1.6	29
10	On the use of piecewise linear models in nonlinear programming. Mathematical Programming, 2013, 137, 289-324.	1.6	7
11	A sequential quadratic programming algorithm with an additional equality constrained phase. IMA Journal of Numerical Analysis, 2012, 32, 553-579.	1.5	39
12	A line search exact penalty method using steering rules. Mathematical Programming, 2012, 133, 39-73.	1.6	49
13	Sample size selection in optimization methods for machine learning. Mathematical Programming, 2012, 134, 127-155.	1.6	211
14	On the solution of complementarity problems arising in American options pricing. Optimization Methods and Software, 2011, 26, 813-825.	1.6	19
15	On the Use of Stochastic Hessian Information in Optimization Methods for Machine Learning. SIAM Journal on Optimization, 2011, 21, 977-995.	1.2	137
16	An inexact Newton method for nonconvex equality constrained optimization. Mathematical Programming, 2010, 122, 273-299.	1.6	33
17	A Matrix-Free Algorithm for Equality Constrained Optimization Problems with Rank-Deficient Jacobians. SIAM Journal on Optimization, 2010, 20, 1224-1249.	1.2	24
18	Infeasibility Detection and SQP Methods for Nonlinear Optimization. SIAM Journal on Optimization, 2010, 20, 2281-2299.	1.2	50

#	Article	IF	Citations
19	On the geometry phase in model-based algorithms for derivative-free optimization. Optimization Methods and Software, 2009, 24, 145-154.	1.6	38
20	An Algorithm for Linear Complementarity and its Application in American Options Pricing. , 2009, , .		1
21	Data assimilation in weather forecasting: a case study in PDE-constrained optimization. Optimization and Engineering, 2009, 10, 409-426.	1.3	50
22	An algorithm for the fast solution of symmetric linear complementarity problems. Numerische Mathematik, 2008, 111, 251-266.	0.9	30
23	An Inexact SQP Method for Equality Constrained Optimization. SIAM Journal on Optimization, 2008, 19, 351-369.	1.2	59
24	Steering exact penalty methods for nonlinear programming. Optimization Methods and Software, 2008, 23, 197-213.	1.6	61
25	Interior Methods for Mathematical Programs with Complementarity Constraints. SIAM Journal on Optimization, 2006, 17, 52-77.	1.2	142
26	Knitro: An Integrated Package for Nonlinear Optimization. Nonconvex Optimization and Its Applications, 2006, , 35-59.	0.1	521
27	On the Convergence of Successive Linear-Quadratic Programming Algorithms. SIAM Journal on Optimization, 2005, 16, 471-489.	1.2	41
28	A trust region method based on interior point techniques for nonlinear programming. Mathematical Programming, 2000, 89, 149-185.	1.6	1,155
29	Automatic Preconditioning by Limited Memory Quasi-Newton Updating. SIAM Journal on Optimization, 2000, 10, 1079-1096.	1.2	128
30	An Interior Point Algorithm for Large-Scale Nonlinear Programming. SIAM Journal on Optimization, 1999, 9, 877-900.	1.2	1,280
31	On the Implementation of an Algorithm for Large-Scale Equality Constrained Optimization. SIAM Journal on Optimization, 1998, 8, 682-706.	1.2	102
32	Algorithm 778: L-BFGS-B. ACM Transactions on Mathematical Software, 1997, 23, 550-560.	1.6	2,230
33	Representations of quasi-Newton matrices and their use in limited memory methods. Mathematical Programming, 1994, 63, 129-156.	1.6	506
34	On the limited memory BFGS method for large scale optimization. Mathematical Programming, 1989, 45, 503-528.	1.6	5,278