

# Zhihua Zhao

## List of Publications by Year in descending order

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Version: 2024-02-01

5  
papers

49  
citations

2258059

3  
h-index

2272923

4  
g-index

5  
all docs

5  
docs citations

5  
times ranked

42  
citing authors

#	ARTICLE	IF	CITATIONS
1	CVaR-cardinality enhanced indexation optimization with tunable short-selling constraints. Applied Economics Letters, 2021, 28, 201-207.	1.8	6
2	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
3	Adaptive projected gradient thresholding methods for constrained l 0 problems. Science China Mathematics, 2015, 58, 1-20.	1.7	4
4	Partly adaptive elastic net and its application to microarray classification. Neural Computing and Applications, 2013, 22, 1193-1200.	5.6	25
5	Robust portfolio rebalancing with cardinality and diversification constraints. Quantitative Finance, 0, , 1-15.	1.7	4