Zhaosong Lu

List of Publications by Year
in descending order

45 papers	1,608 citations	331538 21 h-index	302012 39 g-index
45 all docs	45 docs citations	45 times ranked	1392 citing authors

#	Article	IF	Citations
1	Dimension reduction and coefficient estimation in multivariate linear regression. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2007, 69, 329-346.	1.1	189
2	Sparse Approximation via Penalty Decomposition Methods. SIAM Journal on Optimization, 2013, 23, 2448-2478.	1.2	129
3	Primal-dual first-order methods with $${mathcal {O}(1/epsilon)}$$ iteration-complexity for cone programming. Mathematical Programming, 2011, 126, 1-29.	1.6	103
4	On the complexity analysis of randomized block-coordinate descent methods. Mathematical Programming, 2015, 152, 615-642.	1.6	100
5	Iterative reweighted minimization methods for $$l_p$$ l p regularized unconstrained nonlinear programming. Mathematical Programming, 2014, 147, 277-307.	1.6	87
6	Orthogonal Rank-One Matrix Pursuit for Low Rank Matrix Completion. SIAM Journal of Scientific Computing, 2015, 37, A488-A514.	1.3	69
7	An augmented Lagrangian approach for sparse principal component analysis. Mathematical Programming, 2012, 135, 149-193.	1.6	66
8	Iterative hard thresholding methods for $$l_0$$ l 0 regularized convex cone programming. Mathematical Programming, 2014, 147, 125-154.	1.6	59
9	Fused Multiple Graphical Lasso. SIAM Journal on Optimization, 2015, 25, 916-943.	1.2	53
10	Smooth Optimization Approach for Sparse Covariance Selection. SIAM Journal on Optimization, 2009, 19, 1807-1827.	1.2	48
11	An Accelerated Randomized Proximal Coordinate Gradient Method and its Application to Regularized Empirical Risk Minimization. SIAM Journal on Optimization, 2015, 25, 2244-2273.	1.2	48
12	Optimal Solutions for the Closest-String Problem via Integer Programming. INFORMS Journal on Computing, 2004, 16, 419-429.	1.0	47
13	Diagonal Quadratic Approximation for Parallelization of Analytical Target Cascading. Journal of Mechanical Design, Transactions of the ASME, 2008, 130, .	1.7	46
14	Penalty decomposition methods for rank minimization. Optimization Methods and Software, 2015, 30, 531-558.	1.6	46
15	Robust portfolio selection based on a joint ellipsoidal uncertainty set. Optimization Methods and Software, 2011, 26, 89-104.	1.6	40
16	Penalty Methods for a Class of Non-Lipschitz Optimization Problems. SIAM Journal on Optimization, 2016, 26, 1465-1492.	1.2	39
17	An efficient optimization approach for a cardinality-constrained index tracking problem. Optimization Methods and Software, 2016, 31, 258-271.	1.6	36
18	Assessing the Value of Dynamic Pricing in Network Revenue Management. INFORMS Journal on Computing, 2013, 25, 102-115.	1.0	33

#	Article	IF	Citations
19	Convex optimization methods for dimension reduction and coefficient estimation in multivariate linear regression. Mathematical Programming, 2012, 131, 163-194.	1.6	27
20	An Augmented Lagrangian Method for Non-Lipschitz Nonconvex Programming. SIAM Journal on Numerical Analysis, 2017, 55, 168-193.	1.1	27
21	Adaptive First-Order Methods for General Sparse Inverse Covariance Selection. SIAM Journal on Matrix Analysis and Applications, 2010, 31, 2000-2016.	0.7	25
22	Enhanced proximal DC algorithms with extrapolation for a class of structured nonsmooth DC minimization. Mathematical Programming, 2019, 176, 369-401.	1.6	25
23	Large-scale semidefinite programming via a saddle point Mirror-Prox algorithm. Mathematical Programming, 2007, 109, 211-237.	1.6	22
24	An alternating direction method for finding Dantzig selectors. Computational Statistics and Data Analysis, 2012, 56, 4037-4046.	0.7	22
25	A computational study on robust portfolio selection based on a joint ellipsoidal uncertainty set. Mathematical Programming, 2011, 126, 193-201.	1.6	21
26	Sparse Recovery via Partial Regularization: Models, Theory, and Algorithms. Mathematics of Operations Research, 2018, 43, 1290-1316.	0.8	21
27	A General Iterative Shrinkage and Thresholding Algorithm for Non-convex Regularized Optimization Problems. JMLR Workshop and Conference Proceedings, 2013, 28, 37-45.	1.4	19
28	Minimizing Condition Number via Convex Programming. SIAM Journal on Matrix Analysis and Applications, 2011, 32, 1193-1211.	0.7	18
29	Nonmonotone Enhanced Proximal DC Algorithms for a Class of Structured Nonsmooth DC Programming. SIAM Journal on Optimization, 2019, 29, 2725-2752.	1.2	17
30	Computing Optimal Experimental Designs via Interior Point Method. SIAM Journal on Matrix Analysis and Applications, 2013, 34, 1556-1580.	0.7	16
31	Error Bounds and Limiting Behavior of Weighted Paths Associated with the SDP Map X1/2SX1/2. SIAM Journal on Optimization, 2005, 15, 348-374.	1.2	15
32	An Iterative Solver-Based Infeasible Primal-Dual Path-Following Algorithm for Convex Quadratic Programming. SIAM Journal on Optimization, 2006, 17, 287-310.	1.2	15
33	A Proximal Gradient Method for Ensemble Density Functional Theory. SIAM Journal of Scientific Computing, 2015, 37, A1975-A2002.	1.3	15
34	$$ell _p$$ â„“ p Regularized low-rank approximation via iterative reweighted singular value minimization. Computational Optimization and Applications, 2017, 68, 619-642.	0.9	15
35	Limiting behavior of the Alizadehâ€“Haeberlyâ€“Overton weighted paths in semidefinite programming. Optimization Methods and Software, 2007, 22, 849-870.	1.6	11
36	Convergence Rate Analysis of a Sequential Convex Programming Method with Line Search for a Class of Constrained Difference-of-Convex Optimization Problems. SIAM Journal on Optimization, 2021, 31, 2024-2054.	1.2	9

#	ARTICLE	IF	CITATIONS
37	Randomized Block Proximal Damped Newton Method for Composite Self-Concordant Minimization. SIAM Journal on Optimization, 2017, 27, 1910-1942.	1.2	7
38	An exact penalty method for semidefinite-box-constrained low-rank matrix optimization problems. IMA Journal of Numerical Analysis, 2020, 40, 563-586.	1.5	6
39	A Randomized Nonmonotone Block Proximal Gradient Method for a Class of Structured Nonlinear Programming. SIAM Journal on Numerical Analysis, 2017, 55, 2930-2955.	1.1	5
40	A Note on the Local Convergence of a Predictor-Corrector Interior-Point Algorithm for the Semidefinite Linear Complementarity Problem Based on the Alizadeh--Haeberly--Overton Search Direction. SIAM Journal on Optimization, 2005, 15, 1147-1154.	1.2	4
41	Generalized Conjugate Gradient Methods for <i>â„“</i>₁ Regularized Convex Quadratic Programming with Finite Convergence. Mathematics of Operations Research, 2018, 43, 275-303.	0.8	4
42	A modified nearly exact method for solving low-rank trust region subproblem. Mathematical Programming, 2007, 109, 385-411.	1.6	1
43	An iterative solver-based long-step infeasible primal-dual path-following algorithm for convex QP based on a class of preconditioners. Optimization Methods and Software, 2009, 24, 123-143.	1.6	1
44	Primalâ€“dual first-order methods for a class of cone programming. Optimization Methods and Software, 2013, 28, 1262-1281.	1.6	1
45	Penalty and Augmented Lagrangian Methods for Constrained DC Programming. Mathematics of Operations Research, 2022, 47, 2260-2285.	0.8	1