

Zhaosong Lu

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8749827/publications.pdf>

Version: 2024-02-01

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	Penalty and Augmented Lagrangian Methods for Constrained DC Programming. <i>Mathematics of Operations Research</i> , 2022, 47, 2260-2285.	0.8	1
2	Convergence Rate Analysis of a Sequential Convex Programming Method with Line Search for a Class of Constrained Difference-of-Convex Optimization Problems. <i>SIAM Journal on Optimization</i> , 2021, 31, 2024-2054.	1.2	9
3	An exact penalty method for semidefinite-box-constrained low-rank matrix optimization problems. <i>IMA Journal of Numerical Analysis</i> , 2020, 40, 563-586.	1.5	6
4	Nonmonotone Enhanced Proximal DC Algorithms for a Class of Structured Nonsmooth DC Programming. <i>SIAM Journal on Optimization</i> , 2019, 29, 2725-2752.	1.2	17
5	Enhanced proximal DC algorithms with extrapolation for a class of structured nonsmooth DC minimization. <i>Mathematical Programming</i> , 2019, 176, 369-401.	1.6	25
6	Generalized Conjugate Gradient Methods for ℓ_1 Regularized Convex Quadratic Programming with Finite Convergence. <i>Mathematics of Operations Research</i> , 2018, 43, 275-303.	0.8	4
7	Sparse Recovery via Partial Regularization: Models, Theory, and Algorithms. <i>Mathematics of Operations Research</i> , 2018, 43, 1290-1316.	0.8	21
8	An Augmented Lagrangian Method for Non-Lipschitz Nonconvex Programming. <i>SIAM Journal on Numerical Analysis</i> , 2017, 55, 168-193.	1.1	27
9	Randomized Block Proximal Damped Newton Method for Composite Self-Concordant Minimization. <i>SIAM Journal on Optimization</i> , 2017, 27, 1910-1942.	1.2	7
10	ℓ_p Regularized low-rank approximation via iterative reweighted singular value minimization. <i>Computational Optimization and Applications</i> , 2017, 68, 619-642.	0.9	15
11	A Randomized Nonmonotone Block Proximal Gradient Method for a Class of Structured Nonlinear Programming. <i>SIAM Journal on Numerical Analysis</i> , 2017, 55, 2930-2955.	1.1	5
12	Penalty Methods for a Class of Non-Lipschitz Optimization Problems. <i>SIAM Journal on Optimization</i> , 2016, 26, 1465-1492.	1.2	39
13	An efficient optimization approach for a cardinality-constrained index tracking problem. <i>Optimization Methods and Software</i> , 2016, 31, 258-271.	1.6	36
14	On the complexity analysis of randomized block-coordinate descent methods. <i>Mathematical Programming</i> , 2015, 152, 615-642.	1.6	100
15	Orthogonal Rank-One Matrix Pursuit for Low Rank Matrix Completion. <i>SIAM Journal of Scientific Computing</i> , 2015, 37, A488-A514.	1.3	69
16	Fused Multiple Graphical Lasso. <i>SIAM Journal on Optimization</i> , 2015, 25, 916-943.	1.2	53
17	Penalty decomposition methods for rank minimization. <i>Optimization Methods and Software</i> , 2015, 30, 531-558.	1.6	46
18	A Proximal Gradient Method for Ensemble Density Functional Theory. <i>SIAM Journal of Scientific Computing</i> , 2015, 37, A1975-A2002.	1.3	15

#	ARTICLE	IF	CITATIONS
19	An Accelerated Randomized Proximal Coordinate Gradient Method and its Application to Regularized Empirical Risk Minimization. <i>SIAM Journal on Optimization</i> , 2015, 25, 2244-2273.	1.2	48
20	Iterative hard thresholding methods for ℓ_0 regularized convex cone programming. <i>Mathematical Programming</i> , 2014, 147, 125-154.	1.6	59
21	Iterative reweighted minimization methods for ℓ_p regularized unconstrained nonlinear programming. <i>Mathematical Programming</i> , 2014, 147, 277-307.	1.6	87
22	Sparse Approximation via Penalty Decomposition Methods. <i>SIAM Journal on Optimization</i> , 2013, 23, 2448-2478.	1.2	129
23	Assessing the Value of Dynamic Pricing in Network Revenue Management. <i>INFORMS Journal on Computing</i> , 2013, 25, 102-115.	1.0	33
24	Computing Optimal Experimental Designs via Interior Point Method. <i>SIAM Journal on Matrix Analysis and Applications</i> , 2013, 34, 1556-1580.	0.7	16
25	Primal-dual first-order methods for a class of cone programming. <i>Optimization Methods and Software</i> , 2013, 28, 1262-1281.	1.6	1
26	A General Iterative Shrinkage and Thresholding Algorithm for Non-convex Regularized Optimization Problems. <i>JMLR Workshop and Conference Proceedings</i> , 2013, 28, 37-45.	1.4	19
27	An augmented Lagrangian approach for sparse principal component analysis. <i>Mathematical Programming</i> , 2012, 135, 149-193.	1.6	66
28	An alternating direction method for finding Dantzig selectors. <i>Computational Statistics and Data Analysis</i> , 2012, 56, 4037-4046.	0.7	22
29	Convex optimization methods for dimension reduction and coefficient estimation in multivariate linear regression. <i>Mathematical Programming</i> , 2012, 131, 163-194.	1.6	27
30	Minimizing Condition Number via Convex Programming. <i>SIAM Journal on Matrix Analysis and Applications</i> , 2011, 32, 1193-1211.	0.7	18
31	Primal-dual first-order methods with $\mathcal{O}(1/\epsilon)$ iteration-complexity for cone programming. <i>Mathematical Programming</i> , 2011, 126, 1-29.	1.6	103
32	A computational study on robust portfolio selection based on a joint ellipsoidal uncertainty set. <i>Mathematical Programming</i> , 2011, 126, 193-201.	1.6	21
33	Robust portfolio selection based on a joint ellipsoidal uncertainty set. <i>Optimization Methods and Software</i> , 2011, 26, 89-104.	1.6	40
34	Adaptive First-Order Methods for General Sparse Inverse Covariance Selection. <i>SIAM Journal on Matrix Analysis and Applications</i> , 2010, 31, 2000-2016.	0.7	25
35	An iterative solver-based long-step infeasible primal-dual path-following algorithm for convex QP based on a class of preconditioners. <i>Optimization Methods and Software</i> , 2009, 24, 123-143.	1.6	1
36	Smooth Optimization Approach for Sparse Covariance Selection. <i>SIAM Journal on Optimization</i> , 2009, 19, 1807-1827.	1.2	48

#	ARTICLE	IF	CITATIONS
37	Diagonal Quadratic Approximation for Parallelization of Analytical Target Cascading. Journal of Mechanical Design, Transactions of the ASME, 2008, 130, .	1.7	46
38	Limiting behavior of the Alizadeh-Haeberly-Overton weighted paths in semidefinite programming. Optimization Methods and Software, 2007, 22, 849-870.	1.6	11
39	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
40	A modified nearly exact method for solving low-rank trust region subproblem. Mathematical Programming, 2007, 109, 385-411.	1.6	1
41	Large-scale semidefinite programming via a saddle point Mirror-Prox algorithm. Mathematical Programming, 2007, 109, 211-237.	1.6	22
42	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
43	Error Bounds and Limiting Behavior of Weighted Paths Associated with the SDP Map $X^{1/2}SX^{1/2}$. SIAM Journal on Optimization, 2005, 15, 348-374.	1.2	15
44	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
45	Optimal Solutions for the Closest-String Problem via Integer Programming. INFORMS Journal on Computing, 2004, 16, 419-429.	1.0	47