Katya

List of Publications by Year
in descending order

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23 papers	1,805 citations	686830 13 h-index	839053 18 g-index
25 all docs	25 docs citations	25 times ranked	1387 citing authors

#	Article	IF	Citations
1	Global Convergence of General Derivative-Free Trust-Region Algorithms to First- and Second-Order Critical Points. SIAM Journal on Optimization, 2009, 20, 387-415.	1.2	146
2	Fast alternating linearization methods for minimizing the sum of two convex functions. Mathematical Programming, 2013, 141, 349-382.	1.6	139
3	Efficient block-coordinate descent algorithms for the Group Lasso. Mathematical Programming Computation, 2013, 5, 143-169.	3.2	110
4	A Derivative-Free Algorithm for Least-Squares Minimization. SIAM Journal on Optimization, 2010, 20, 3555-3576.	1.2	64
5	Least-squares approach to risk parity in portfolio selection. Quantitative Finance, 2016, 16, 357-376.	0.9	61
6	Convergence Rate Analysis of a Stochastic Trust-Region Method via Supermartingales. INFORMS Journal on Optimization, 2019, 1, 92-119.	0.9	41
7	A Stochastic Line Search Method with Expected Complexity Analysis. SIAM Journal on Optimization, 2020, 30, 349-376.	1.2	41
8	Fast First-Order Methods for Composite Convex Optimization with Backtracking. Foundations of Computational Mathematics, 2014, 14, 389-417.	1.5	40
9	Practical inexact proximal quasi-Newton method with global complexity analysis. Mathematical Programming, 2016, 160, 495-529.	1.6	31
10	A Theoretical and Empirical Comparison of Gradient Approximations in Derivative-Free Optimization. Foundations of Computational Mathematics, 2022, 22, 507-560.	1.5	27
11	A Stochastic Trust Region Algorithm Based on Careful Step Normalization. INFORMS Journal on Optimization, 2019, 1, 200-220.	0.9	19
12	Global Convergence Rate Analysis of a Generic Line Search Algorithm with Noise. SIAM Journal on Optimization, 2021, 31, 1489-1518.	1.2	18
13	Optimal decision trees for categorical data via integer programming. Journal of Global Optimization, 2021, 81, 233-260.	1.1	17
14	Extension of Karmarkar's algorithm onto convex quadratically constrained quadratic problems. Mathematical Programming, 1996, 72, 273-289.	1.6	16
15	Optimization Methods for Supervised Machine Learning: From Linear Models to Deep Learning. , 2017, , 89-113.		16
16	Adaptive Stochastic Optimization: A Framework for Analyzing Stochastic Optimization Algorithms. IEEE Signal Processing Magazine, 2020, 37, 32-42.	4.6	14
17	Inexact SARAH algorithm for stochastic optimization. Optimization Methods and Software, 2021, 36, 237-258.	1.6	13
18	Proximal quasi-Newton methods for regularized convex optimization with linear and accelerated sublinear convergence rates. Computational Optimization and Applications, 2018, 69, 597-627.	0.9	12

#	ARTICLE	IF	CITATIONS
19	On the construction of quadratic models for derivative-free trust-region algorithms. EURO Journal on Computational Optimization, 2017, 5, 501-527.	1.5	7
20	Aligning ligand binding cavities by optimizing superposed volume. , 2012, , .		3
21	A scalable solution for group feature selection. , 2015, , .		2
22	A Novel l0-Constrained Gaussian Graphical Model for Anomaly Localization. , 2017, , .		1
23	Superposition of protein structures using electrostatic isopotentials. , 2015, , .		0