

Javier Pena

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/334032/publications.pdf>

Version: 2024-02-01

17
papers

150
citations

1307594

7
h-index

1199594

12
g-index

17
all docs

17
docs citations

17
times ranked

124
citing authors

#	ARTICLE	IF	CITATIONS
1	Completely positive reformulations for polynomial optimization. <i>Mathematical Programming</i> , 2015, 151, 405-431.	2.4	36
2	Static-arbitrage lower bounds on the prices of basket options via linear programming. <i>Quantitative Finance</i> , 2010, 10, 819-827.	1.7	21
3	First-order algorithm with $\mathcal{O}(\ln(1/\epsilon))$ convergence for ϵ -equilibrium in two-person zero-sum games. <i>Mathematical Programming</i> , 2012, 133, 279-298.	2.4	19
4	New characterizations of Hoffman constants for systems of linear constraints. <i>Mathematical Programming</i> , 2021, 187, 79-109.	2.4	14
5	A deterministic rescaled perceptron algorithm. <i>Mathematical Programming</i> , 2016, 155, 497-510.	2.4	13
6	A sparsity preserving stochastic gradient methods for sparse regression. <i>Computational Optimization and Applications</i> , 2014, 58, 455-482.	1.6	12
7	Solving Conic Systems via Projection and Rescaling. <i>Mathematical Programming</i> , 2017, 166, 87-111.	2.4	11
8	Towards a deeper geometric, analytic and algorithmic understanding of margins. <i>Optimization Methods and Software</i> , 2016, 31, 377-391.	2.4	6
9	A complementarity partition theorem for multifold conic systems. <i>Mathematical Programming</i> , 2013, 142, 579-589.	2.4	4
10	Some preconditioners for systems of linear inequalities. <i>Optimization Letters</i> , 2014, 8, 2145-2152.	1.6	3
11	Solving second-order conic systems with variable precision. <i>Mathematical Programming</i> , 2015, 150, 217-250.	2.4	3
12	Polytope Conditioning and Linear Convergence of the Frank-Wolfe Algorithm. <i>Mathematics of Operations Research</i> , 0, , .	1.3	3
13	A smoothing stochastic gradient method for composite optimization. <i>Optimization Methods and Software</i> , 2014, 29, 1281-1301.	2.4	2
14	Computational performance of a projection and rescaling algorithm. <i>Optimization Methods and Software</i> , 2019, , 1-18.	2.4	2
15	Separable self-concordant spectral functions and a conjecture of TunÅsel. <i>Mathematical Programming</i> , 2010, 125, 101-122.	2.4	1
16	Spectral self-concordant functions in the space of two-by-two symmetric matrices. <i>Optimization</i> , 2011, 60, 441-449.	1.7	0
17	Projection and Rescaling Algorithm for Finding Maximum Support Solutions to Polyhedral Conic Systems. <i>Mathematics of Operations Research</i> , 2022, 47, 3304-3316.	1.3	0