Masao Fukushima

List of Publications by Year
in descending order

73 papers	6,553 citations	57758 44 h-index	76900 74 g-index
74 all docs	74 docs citations	74 times ranked	2722 citing authors

#	Article	IF	Citations
1	Equivalent differentiable optimization problems and descent methods for asymmetric variational inequality problems. Mathematical Programming, 1992, 53, 99-110.	2.4	554
2	Worst-Case Conditional Value-at-Risk with Application to Robust Portfolio Management. Operations Research, 2009, 57, 1155-1168.	1.9	397
3	A modified BFGS method and its global convergence in nonconvex minimization. Journal of Computational and Applied Mathematics, 2001, 129, 15-35.	2.0	319
4	Smoothing Functions for Second-Order-Cone Complementarity Problems. SIAM Journal on Optimization, 2002, 12, 436-460.	2.0	295
5	Derivative-Free Filter Simulated Annealing Method for Constrained Continuous Global Optimization. Journal of Global Optimization, 2006, 35, 521-549.	1.8	197
6	A Combined Smoothing and Regularization Method for Monotone Second-Order Cone Complementarity Problems. SIAM Journal on Optimization, 2005, 15, 593-615.	2.0	184
7	On the Global Convergence of the BFGS Method for Nonconvex Unconstrained Optimization Problems. SIAM Journal on Optimization, 2001, 11, 1054-1064.	2.0	179
8	A relaxed projection method for variational inequalities. Mathematical Programming, 1986, 35, 58-70.	2.4	178
9	A Globally and Superlinearly Convergent Gauss--Newton-Based BFGS Method for Symmetric Nonlinear Equations. SIAM Journal on Numerical Analysis, 1999, 37, 152-172.	2.3	171
10	A globally convergent Newton method for solving strongly monotone variational inequalities. Mathematical Programming, 1993, 58, 369-383.	2.4	166
11	Expected Residual Minimization Method for Stochastic Linear Complementarity Problems. Mathematics of Operations Research, 2005, 30, 1022-1038.	1.3	162
12	Tabu Search directed by direct search methods for nonlinear global optimization. European Journal of Operational Research, 2006, 170, 329-349.	5.7	155
13	A derivative-free line search and global convergence of Broyden-like method for nonlinear equations. Optimization Methods and Software, 2000, 13, 181-201.	2.4	130
14	A modified Frank-Wolfe algorithm for solving the traffic assignment problem. Transportation Research Part B: Methodological, 1984, 18, 169-177.	5.9	126
15	Tabu search for attribute reduction in rough set theory. Soft Computing, 2008, 12, 909-918.	3.6	119
16	A generalized proximal point algorithm for certain non-convex minimization problems. International Journal of Systems Science, 1981, 12, 989-1000.	5.5	117
17	Title is missing!. Computational Optimization and Applications, 1998, 10, 5-34.	1.6	114
18	A successive quadratic programming algorithm with global and superlinear convergence properties. Mathematical Programming, 1986, 35, 253-264.	2.4	109

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19	Robust solution of monotone stochastic linear complementarity problems. Mathematical Programming, 2009, 117, 51-80.	2.4	101
20	Portfolio selection under distributional uncertainty: A relative robust CVaR approach. European Journal of Operational Research, 2010, 203, 185-194.	5.7	101
21	Unconstrained Optimization Reformulations of Variational Inequality Problems. Journal of Optimization Theory and Applications, 1997, 92, 439-456.	1.5	91
22	Parametrized variational inequality approaches toÂgeneralized Nash equilibrium problems withÂshared constraints. Computational Optimization and Applications, 2011, 48, 423-452.	1.6	91
23	Hybrid simulated annealing and direct search method for nonlinear unconstrained global optimization. Optimization Methods and Software, 2002, 17, 891-912.	2.4	87
24	New NCP-Functions and Their Properties. Journal of Optimization Theory and Applications, 1997, 94, 115-135.	1.5	85
25	An Implementable Active-Set Algorithm for Computing a B-Stationary Point of a Mathematical Program with Linear Complementarity Constraints. SIAM Journal on Optimization, 2002, 12, 724-739.	2.0	85
26	Title is missing!. Computational Optimization and Applications, 1999, 13, 111-136.	1.6	79
27	A descent algorithm for nonsmooth convex optimization. Mathematical Programming, 1984, 30, 163-175.	2.4	78
28	A Globally and Superlinearly Convergent Algorithm for Nonsmooth Convex Minimization. SIAM Journal on Optimization, 1996, 6, 1106-1120.	2.0	78
29	Convergence Properties of the Inexact Levenberg-Marquardt Method under Local Error Bound Conditions. Optimization Methods and Software, 2002, 17, 605-626.	2.4	78
30	Stochastic R_0 Matrix Linear Complementarity Problems. SIAM Journal on Optimization, 2007, 18, 482-506.	2.0	77
31	On the Local Convergence of Semismooth Newton Methods for Linear and Nonlinear Second-Order Cone Programs Without Strict Complementarity. SIAM Journal on Optimization, 2009, 20, 297-320.	2.0	74
32	On stationary points of the implicit Lagrangian for nonlinear complementarity problems. Journal of Optimization Theory and Applications, 1995, 84, 653-663.	1.5	70
33	A Trust Region Method for Solving Generalized Complementarity Problems. SIAM Journal on Optimization, 1998, 8, 140-157.	2.0	69
34	A Modified Relaxation Scheme for Mathematical Programs with Complementarity Constraints. Annals of Operations Research, 2005, 133, 63-84.	4.1	68
35	Heuristic pattern search and its hybridization with simulated annealing for nonlinear global optimization. Optimization Methods and Software, 2004, 19, 291-308.	2.4	65
36	Some Exact Penalty Results for Nonlinear Programs and Mathematical Programs with Equilibrium Constraints. Journal of Optimization Theory and Applications, 2003, 118, 67-80.	1.5	62

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37	Portfolio selection with uncertain exit time: A robust CVaR approach. Journal of Economic Dynamics and Control, 2008, 32, 594-623.	1.6	62
38	Proximal quasi-Newton methods for nondifferentiable convex optimization. Mathematical Programming, 1999, 85, 313-334.	2.4	58
39	Equivalence of the generalized complementarity problem to differentiable unconstrained minimization. Journal of Optimization Theory and Applications, 1996, 90, 581-603.	1.5	56
40	A hybrid Newton method for solving the variational inequality problem via the D-gap function. Mathematical Programming, 1999, 86, 367-386.	2.4	54
41	Successive Linearization Methods for Nonlinear Semidefinite Programs. Computational Optimization and Applications, 2005, 31, 251-273.	1.6	53
42	A minimization method for the sum of a convex function and a continuously differentiable function. Journal of Optimization Theory and Applications, 1981, 33, 9-23.	1.5	47
43	A Sequential Quadratically Constrained Quadratic Programming Method for Differentiable Convex Minimization. SIAM Journal on Optimization, 2003, 13, 1098-1119.	2.0	46
44	An SQP-type algorithm for nonlinear second-order cone programs. Optimization Letters, 2007, 1, 129-144.	1.6	45
45	Some Feasibility Issues in Mathematical Programs with Equilibrium Constraints. SIAM Journal on Optimization, 1998, 8, 673-681.	2.0	44
46	A globally convergent SQP method for semi-infinite nonlinear optimization. Journal of Computational and Applied Mathematics, 1988, 23, 141-153.	2.0	43
47	Regularized Newton Methods for Convex Minimization Problems with Singular Solutions. Computational Optimization and Applications, 2004, 28, 131-147.	1.6	43
48	Solving stochastic mathematical programs with equilibrium constraints via approximation and smoothing implicit programming with penalization. Mathematical Programming, 2009, 116, 343-368.	2.4	43
49	Dynamic programming approach to discrete time dynamic feedback Stackelberg games with independent and dependent followers. European Journal of Operational Research, 2006, 169, 310-328.	5.7	42
50	Equivalence of Complementarity Problems to Differentiable Minimization: A Unified Approach. SIAM Journal on Optimization, 1996, 6, 446-460.	2.0	41
51	A multisplitting method for symmetric linear complementarity problems. Journal of Computational and Applied Mathematics, 1995, 62, 217-227.	2.0	40
52	A New Merit Function and a Successive Quadratic Programming Algorithm for Variational Inequality Problems. SIAM Journal on Optimization, 1996, 6, 704-713.	2.0	40
53	Gap Function Approach to the Generalized Nash Equilibrium Problem. Journal of Optimization Theory and Applications, 2010, 144, 511-531.	1.5	40
54	On the dual approach to the traffic assignment problem. Transportation Research Part B: Methodological, 1984, 18, 235-245.	5.9	36

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55	Approximation algorithms for combinatorial fractional programming problems. Mathematical Programming, 1987, 37, 255-267.	2.4	36
56	New restricted NCP functions and their applications to stochastic NCP and stochastic MPEC. Optimization, 2007, 56, 641-653.	1.7	36
57	The traffic equilibrium problem with nonadditive costs and its monotone mixed complementarity problem formulation. Transportation Research Part B: Methodological, 2007, 41, 862-874.	5.9	35
58	A mixed R&D projects and securities portfolio selection model. European Journal of Operational Research, 2008, 185, 700-715.	5.7	35
59	A comparative study of several semi-infinite nonlinear programming algorithms. European Journal of Operational Research, 1988, 36, 92-100.	5.7	34
60	Solving box constrained variational inequalities by using the natural residual with D-gap function globalization. Operations Research Letters, 1998, 23, 45-51.	0.7	33
61	A Smoothing Method for a Mathematical Program with P-Matrix Linear Complementarity Constraints. Computational Optimization and Applications, 2004, 27, 223-246.	1.6	33
62	Smoothing Newton and Quasi-Newton Methods for Mixed Complementarity Problems. Computational Optimization and Applications, 2000, 17, 203-230.	1.6	31
63	An Outer Approximation Algorithm for Solving General Convex Programs. Operations Research, 1983, 31, 101-113.	1.9	30
64	STACKELBERG HUB LOCATION PROBLEM. Journal of the Operations Research Society of Japan, 2001, 44, 390-402.	0.2	29
65	Newtonâ€™s method for computing a normalized equilibrium in the generalized Nash game through fixed point formulation. Mathematical Programming, 2012, 132, 99-123.	2.4	29
66	The Proximal Point Algorithm with Genuine Superlinear Convergence for the Monotone Complementarity Problem. SIAM Journal on Optimization, 2000, 11, 364-379.	2.0	28
67	A matrix-splitting method for symmetric affine second-order cone complementarity problems. Journal of Computational and Applied Mathematics, 2005, 175, 335-353.	2.0	28
68	Evaluation of firmâ€™s loss due to incomplete information in real investment decision. European Journal of Operational Research, 2008, 188, 569-585.	5.7	28
69	Parallel Variable Transformation in Unconstrained Optimization. SIAM Journal on Optimization, 1998, 8, 658-672.	2.0	27
70	New Relaxation Method for Mathematical Programs with Complementarity Constraints. Journal of Optimization Theory and Applications, 2003, 118, 81-116.	1.5	24
71	Testing Parallel Variable Transformation. Computational Optimization and Applications, 1999, 13, 253-274.	1.6	23
72	ON THE HUB-AND-SPOKE MODEL WITH ARC CAPACITY CONATRAINTS. Journal of the Operations Research Society of Japan, 2003, 46, 409-428.	0.2	22

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73	Gaussâ€"Seidel Method for Multi-leaderâ€"follower Games. Journal of Optimization Theory and Applications, 2019, 180, 651-670.	1.5	11