

Highlights - Daniel P. Palomar

Research

- Publications: 5 books, 9 book chapters, 123 journal papers, h-index of 67/48 (Google Scholar/ISI Web of Science), top three cited papers with 1,885, 1,439, and 1,409 citations, total number of citations of 21K.
- **EURASIP Fellow** in 2024 for “contributions to optimization theory and algorithms with applications in communication systems and finance.”
- **Keynote Speaker** at the ICAIF Workshop 2022 on NLP and Network Analysis in Financial Applications, ACM Conference on AI in Finance, New York, USA.
- **Plenary Speaker** at the Statistical Learning for Signal and Image Processing (SLSIP) Workshop 2022, Cadaques, Catalunya, Spain.
- 2020 Young Author **Best Paper Award** (co-author) by the IEEE Signal Processing Society.
- **Plenary Speaker** at the Graph Signal Processing (GSP) Workshop 2020, Madrid, Spain.
- 2020 Young Author **Best Paper Award** (co-author) by the IEEE Signal Processing Society.
- **Invited Tutorial Speaker** at Eurocast 2019, Las Palmas de Gran Canaria, Spain.
- **Plenary Speaker** at IEEE SSP 2018, Freiburg, Germany.
- **Plenary Speaker** at IEEE CAMSAP 2017, Curaçao, Dutch Antilles.
- 2016 **Research Excellence Award** by HKUST.
- 2015 Young Author **Best Paper Award** (co-author) by the IEEE Signal Processing Society.
- **IEEE Fellow** in 2012 for “contributions to convex optimization-based signal processing for communications.”
- **Fellow** of the Institute for Advanced Study of HKUST (2013-2018).
- 2004 Young Author **Best Paper Award** by the IEEE Signal Processing Society.
- Seven **Highly Cited Papers** (ISI Web of Knowledge).
- **Keynote Speaker** at 2013 Workshop In Memory of Are Hjørungnes, NTNU, Trondheim, Norway
- **Keynote Speaker** at 2009 Australian Comm. Theory Workshop (AusCTW2009), Sydney, Australia.
- **Plenary Speaker** at 2008 IEEE Workshop on SP Advances in Wireless Comm. (SPAWC'08), Brazil.
- Associate Editor of IEEE Trans. on Information Theory and IEEE Trans. on Signal Processing, General Chair of Workshop CAMSAP 2009, Chair of IEEE HK Information Theory Society 2010.

Teaching

- MSc course MFIT5009 - Optimization in FinTech, MSc in FinTech.
- MSc course MAFS5310 - Portfolio Optimization with R, MSc in Financial Mathematics.
- Undergraduate course ELEC3189/IEDA3180 – Data-Driven Portfolio Optimization.
- Postgraduate course ELEC5470 - Convex Optimization: very well received by students from different departments like ECE, CSE, MATH, and IELM. High score student evaluation score around 98/100 points.
- Co-edited a textbook to support the course ELEC5470 (jointly with Yonina Eldar) entitled *Convex Optimization in Signal Processing and Communications*, Cambridge University Press, 2009.

Service

- Engineering Research Committee (2024-2026).
- Member of the PG (postgraduate) committee (2009-present).
- Member of the ECE Long-Term Plan Committee (2017-present).
- Chair of the Search & Appointments Committee (2018-2019).
- Member of the Research Awards Selection Committee (2018-2019).

CV - Daniel P. Palomar

Department of Electronic & Computer Engineering
 Department of Industrial Engineering & Decision Analytics
 The Hong Kong University of Science and Technology (HKUST)
 Clear Water Bay, Kowloon, Hong Kong

Phone: +852 2358 7060
 Fax: +852 2358 1485
 E-mail: palomar@ust.hk
 URL: <https://www.danielppalomar.com>

Academic Qualifications

Years	Institution	Qualification
1/1999 – 5/2003	Technical University of Catalonia (UPC), Barcelona, Spain (exchange student at Stanford University)	Ph.D. cum laude in EE
1998	King's College London (KCL), London, UK	M.Sc. with honors in EE
10/1993 – 10/1998	Technical University of Catalonia (UPC), Barcelona, Spain	B.Sc. with honors in EE

Summary of Employment

Period	Employment	Position
6/2014 – present	Hong Kong Univ. of Science and Technology (HKUST)	Full Professor
2013 – 2018	Institute for Advanced Study of HKUST	Fellow
2010 – 2012	Research center CTTC-HK	Consultant
7/2010 – 5/2014	Hong Kong Univ. of Science and Technology (HKUST)	Associate Professor
8/2006 – 6/2010	Hong Kong Univ. of Science and Technology (HKUST)	Assistant Professor
3/2006 – 7/2006	Princeton University, Princeton, NJ	Research Associate
3/2004 – 2/2006	Princeton University, Princeton, NJ	Fulbright Research Fellow
11/2003 – 3/2004	University of Rome “La Sapienza”, Rome, Italy	Visiting Researcher
8/2003 – 11/2003	Royal Institute of Technology (KTH), Stockholm, Sweden	Guest Researcher
1/1999 – 8/2003	Technical University of Catalonia (UPC), Barcelona, Spain	Research Assistant
1/2002 – 12/2002	Telecomm. Tech. Center of Catalonia, Barcelona, Spain	Visiting Researcher
4/2001 – 11/2001	Stanford University, Stanford, CA	Visiting Researcher

Career Totals

Publications:	Books/monographs	5		
	Book chapters	9		
	Journal papers	123		
	Conference papers	134		
	Highly cited papers	7	(ISI Essential Science Indicators)	
	h-index	67/48	(Google Scholar/ISI Web of Knowledge)	
	i10-index	173/108		
	Total citations	21,628		
	Citations:			
	top highly cited paper	1,885 / 1,168		
second highly cited paper	1,439 / 916			
third highly cited paper	1,409 / 840			
Funding:	Funded projects	24		
	Amount as PI	HK\$9,415,560		
Students advised:	PhD/MPhil students	20/5		
	Visiting students	23		
	Postdocs	7		

Honors and Awards

- **EURASIP Fellow**¹ for “contributions to optimization theory and algorithms with applications in communication systems and finance,” Feb. 2024.
- **Keynote Speaker** at the ICAIF Workshop 2022 on NLP and Network Analysis in Financial Applications, ACM Conference on AI in Finance, New York, USA.
- **Plenary Speaker** at the 2022 Statistical Learning for Signal and Image Proc. Workshop, Cadaques, Spain.
- 2020 Young Author **Best Paper Award** (co-author) by the IEEE Signal Processing Society.
- **Plenary Speaker** at the 2020 Graph Signal Processing (GSP) Workshop, Madrid, Spain.
- Tutorial Presenter at the 2019 European Signal Processing Conference (EUSIPCO), A Coruña, Spain.
- Invited Tutorial Speaker at Eurocast 2019, Las Palmas de Gran Canaria, Spain.
- **Plenary Speaker** at IEEE SSP 2018, Freiburg, Germany.
- **Plenary Speaker** at IEEE CAMSAP 2017, Curaçao, Dutch Antilles, Dec. 11, 2017.
- **Invited Speaker** at Global Quant Conference 2017, Deutsche Bank, Hong Kong, Nov. 15, 2017.
- Tutorial Presenter at the 2017 IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP), New Orleans, USA, March 5-9, 2017.
- Tutorial Presenter at the 2016 IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP), Shanghai, China, March 20-25, 2016.
- 2016 **Research Excellence Award** by HKUST.
- 2015 Young Author **Best Paper Award** (co-author) by the IEEE Signal Processing Society.
- **Fellow** of the Institute for Advanced Study of HKUST since Jan 2013.
- **IEEE Fellow** for “contributions to convex optimization-based signal processing for communications”, 2012.
- **Keynote Speech** at the 2013 Workshop on Signal Proc. And Optimization for Wireless Communications: In Memory of Are Hjørungnes, NTNU, Trondheim, Norway.
- Seven **Highly Cited Papers**² (ISI Web of Knowledge) in past 10 years:
 - Yongwei Huang and Daniel P. Palomar, “Rank-Constrained Separable Semidefinite Programming With Applications to Optimal Beamforming,” *IEEE Trans. on Signal Processing*, vol. 58, no. 2, pp. 664-678, Feb. 2010.
 - Mung Chiang, Chee Wei Tan, Daniel P. Palomar, Daniel O’Neill, and David Julian, “Power Control by Geometric Programming,” *IEEE Trans. on Wireless Comm.*, vol. 6, no. 7, pp. 2640-2651, July 2007.
 - Daniel P. Palomar and Sergio Verdú, “Gradient of Mutual Information in Linear Vector Gaussian Channels,” *IEEE Trans. on Information Theory*, vol. 52, no. 1, pp. 141-154, Jan. 2006.
 - Daniel P. Palomar and Mung Chiang, “A Tutorial on Decomposition Methods for Network Utility Maximization,” *IEEE Journal on Selected Areas in Communications: Special Issue on Nonlinear Optimization of Communication Systems*, vol. 24, no. 8, pp. 1439-1451, Aug. 2006.
 - Gesualdo Scutari, Daniel P. Palomar, and Sergio Barbarossa, “Optimal Linear Precoding Strategies for Wideband Noncooperative Systems Based on Game Theory – Part I: Nash Equilibria,” *IEEE Trans. on Signal Processing*, vol. 56, no. 3, pp. 1230-1249, March 2008.
 - Gesualdo Scutari, Daniel P. Palomar, and Sergio Barbarossa, “Optimal Linear Precoding Strategies for Wideband Noncooperative Systems Based on Game Theory – Part II: Algorithms,” *IEEE Trans. on Signal Processing*, vol. 56, no. 3, pp. 1250-1267, March 2008.
 - Daniel P. Palomar, John M. Cioffi, and Miguel Angel Lagunas, “Joint Tx-Rx Beamforming Design for Multicarrier MIMO Channels: A Unified Framework for Convex Optimization,” *IEEE Trans. on Signal Processing*, vol. 51, no. 9, pp. 2381-2401, Sept. 2003.

¹ The EURASIP Fellowship is awarded to four people every year in the Signal Processing area.

² *Highly cited paper* is an official status given by the ISI Web of Science to the 1% top papers in terms of citations within the field according to Essential Science IndicatorsSM.

- Invited Speaker at the 2014 Workshop on Complex Systems Modeling and Estimation Challenges in Big Data (CSM-2014), ISM, Tokyo, Japan.
- Invited Speaker at the 2012 Workshop on Advances in Wireless Communications (WAWC'12), Univ. of Electronic Science and Technology of China (UESTC), Chengdu, China. (Organized by Geoffrey Li and Shaoqian Li.)
- Invited Speaker at the 2012 Workshop on Advances in Wireless Communications (WAWC'12), Southeast Univ., Nanjing, China. (Organized by Zhi Ding and Xiaohu You.)
- Invited Speaker at the 2012 International Workshop on Mathematical Issues in Information Sciences (MIIS'12), Xi'an, China. (Organized by Tom Luo and Hong Wei Liu.)
- Tutorial Presenter at the 2011 IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP), Prague, Czech Republic.
- Invited Instructor at the 2011 Winter School of Information Theory, Barcelona, Spain.
- Invited Speaker at the 2010 Workshop on Applications of Optimization in Science and Engineering, Institute for Pure and Applied Mathematics (IPAM), UCLA campus, LA, USA.
- Invited Tutorial at the 2010 European Signal Processing Conference (EUSIPCO), Aalborg, Denmark.
- Invited Speaker at the 2010 Workshop on Distributed Decision-Making and Control, LCCC, Lunds University, Sweden.
- **Keynote Speaker** at the 2009 Australian Communication Theory Workshop (AusCTW2009), University of New South Wales, Sydney, Australia.
- **Plenary Speaker** at the 2008 IEEE Workshop on Signal Proc. Advances in Wireless Comm. (SPAWC'08), Recife, Brazil.
- Invited Speaker at the “Panel for Convex Optimization and Applications,” ICASSP 2008, Las Vegas, USA.
- Invited Speaker at the 2007 Workshop on Optimization and Signal Processing (WOSP), Hong Kong.
- Co-recipient of 2006 Best Student Paper Award at ICASSP'06, Toulouse, France.
- 2004 Young Author **Best Paper Award**³ by the IEEE Signal Processing Society.
- 2004 Prize for the best Doctoral Thesis in Advanced Mobile Communications by the Vodafone Foundation and COIT.
- 3/2004 – 3/2006, Fulbright Scholarship at Princeton University, Princeton, NJ.
- 2002/2003 Rosina Ribalta first prize for the best Doctoral Thesis project within areas of Information Technologies and Communications by the Epson Foundation.
- 2002/2003 best Ph.D. prize within the area of Information Technologies and Communications by the Technical University of Catalonia (UPC).

Research Group

Current members:

Arnau Vilella Piqué	Visiting BSc student	9/2023 – 5/2024
Yifan YU	PhD student	9/2022 – 8/2026
Amirhossein Javaheri	PhD student	9/2020 – 8/2025
Runhao SHI	PhD student	9/2021 – 8/2025
Shengjie XIU	PhD student	9/2020 – 8/2024
Xiwen WANG	PhD student	9/2019 – 8/2023

Alumni:

³ The Young Author Best Paper Award is a very prestigious award given to an outstanding journal paper published by the IEEE Signal Society within a year (with the first author having no more than 30 years at the time of submission).

Vinicius Cardoso	PhD student	9/2019 – 8/2023
Víctor Domínguez Cámara	Visiting BSc student	2/2023 – 8/2023
Pau Cartanya Caro	Visiting BSc student	9/2021 – 2/2022
Jiaxi YING	PhD student	9/2018 – 8/2022
Ziyuan DONG	MPhil student	9/2020 – 8/2022
Rui ZHOU	PhD student	9/2017 – 8/2021
Irtaza Khan	MPhil student	9/2018 – 8/2021
Guillermo Creus Botella	Visiting BSc student	9/2020 – 2/2021
Sandeep Kumar	Postdoc	4/2017 – 8/2020
Roger Romero Morral	Visiting BSc student	9/2019 – 2/2020
Miguel Cidra Senra	Visiting BSc student	9/2019 – 2/2020
Jasin Machkour	Visiting PhD student	10/2019 – 2/2019
Junyan LIU	PhD student	9/2015 – 11/2019
Ziping ZHAO	PhD student	9/2014 – 8/2019
Yiwei WANG	MPhil student	9/2017 – 8/2019
Alejandro Martínez Sánchez	Visiting BSc student	9/2018 – 4/2019
Genís Floriach Pigem	Visiting BSc student	9/2018 – 2/2019
Josep M. Gallegos	Visiting BSc student	9/2018 – 2/2019
Linlong Wu	PhD student	9/2014 – 9/2018
Tianyu Qiu	PhD student	9/2014 – 8/2018
Licheng Zhao	PhD student	9/2014 – 5/2018
Konstantinos Benidis	PhD student	9/2013 – 2/2018
Zhongju Wang	PhD student	9/2013 – 8/2017
Rena Cheng	RA	1/2016 – 8/2016
Ying Sun	PhD student	9/2011 – 8/2018
Prabhu Babu	Postdoc	2/2013 – 1/2016
Junxiao Song	PhD student	9/2011 – 8/2015
Yiyong Feng	PhD student	9/2010 – 8/2015
Arnaud Breloy	Visiting PhD student	6/2015 – 7/2013
Maria Gregori	Visiting PhD student	9/2013 – 12/2013
Italo Atzeni	Visiting PhD student	9/2013 – 12/2013
Yang Yang	PhD student	9/2009 – 8/2013
Mengyi Zhang	PhD student	9/2009 – 8/2013
Francisco Rubio	Research Associate	1/2011 – 2/2012
Hui Zhou	Visiting PhD student	2/2011 – 8/2011
Yongwei Huang	Research Associate	4/2011 – 7/2011
Benjamín Béjar	Visiting PhD student	1/2011 – 7/2011
Frankie Chan	Postdoc	4/2010 – 3/2011
Sudhir Singh	Visiting PhD student	9/2010 – 12/2010
Francisco Rubio	Visiting Researcher	8/2010 – 9/2010
Jiaheng Wang	PhD student	9/2006 – 7/2010
Luxmiram Vijayandran	Visiting PhD student	2/2010 – 6/2010
Tian Wang	MPhil student	9/2008 – 7/2010
Luis García Ordóñez	Postdoc	10/2009 – 4/2010
Yongwei Huang	Postdoc	8/2009 – 3/2010
Javier Vía	Visiting Professor	9/2009 – 1/2010
Gesualdo Scutari	Research Associate	2/2009 – 12/2009
Francisco Rubio	Visiting Researcher	8/2009 – 9/2009
Francisco Rubio	Visiting Researcher	7/2008 – 8/2008
Gesualdo Scutari	Postdoc	5/2008 – 8/2008
Yongwei Huang	Postdoc	2/2008 – 4/2009
Svante Bergman	Visiting PhD student	2/2008 – 5/2008
Gesualdo Scutari	Postdoc	9/2007 – 1/2008

Luis G. Ordoñez	Visiting PhD student	3/2007 – 9/2007
Miquel Payaró	Postdoc	2/2007 – 12/2008
Jonathan Duplicy	Visiting PhD student	11/2006 – 4/2007
Xiaoting Wu	MPhil student	9/2006 – 12/2008

Visiting PhD students:

Jasin Machkour	Technische Universität Darmstadt	Advisor: Michael Muma	Germany
Arnaud Breloy	CentraleSupélec, Univ. Paris-Saclay	Advisor: Frédéric Pascal	France
Maria Gregori	Research center CTTC	Advisor: Miquel Payaró	Spain
Italo Atzeni	Technical Univ. of Catalonia (UPC)	Advisor: Javier R. Fonollosa	Spain
Abolfazl Hashemi	Shariff Univ. of Technology		Iran
Hui Zhou	Tsinghua Univ.	Advisor: Pinying Fan	China
Benjamín Béjar	Technical Univ. of Madrid (UPM)	Advisor: Santiago Zazo	Spain
Sudhir Singh	Victoria Univ. of Wellington	Advisor: Paul Teal	New Zealand
Luxmiram Vijayandran	Norwegian Univ. of Science and Technology (NTNU)	Advisor: Torbörn Ekman	Norway
Svante Bergman	Royal Institute of Technology (KTH)	Advisor: Björn Ottersten	Sweden
Luis G. Ordoñez	Technical Univ. of Catalonia (UPC)	Advisor: Javier R. Fonollosa	Spain
Jonathan Duplicy	Université catholique de Louvain (UCL)	Advisor: Luc Vandendorpe	Belgium

MPhil/PhD Theses:

Junyan LIU	PhD	Parameter Estimation from Data with Missing Values and Heavy Tails	Jan. 2020
Ziping ZHAO	PhD	Signal Processing and Machine Learning for Statistical Arbitrage in Finance: Models, Algorithms, and Analysis	Aug. 2019
Yiwei WANG	MPhil	Applications of Optimization in Graph Learning and Clustering	Jun. 2019
Linlong WU	PhD	Optimization Methods for Radar Waveform Design	Aug. 2018
Tianyu QIU	PhD	Optimization Methods for Quadratic Inverse Problems: Phase Retrieval and MISO Channel Tracking	Jun. 2018
Licheng ZHAO	PhD	Miscellaneous Efficient Optimization Algorithms: Theory and Applications	May 2018
Konstantinos Benidis	PhD	High-Dimensional Sparsity Methods in Machine Learning and Finance	Jan. 2018
Zhongju WANG	PhD	MIMO and OFDM Channel Estimation via Sequence Optimization	Aug. 2017
Ying SUN	PhD	Majorization-Minimization Algorithm and Its Applications in Robust Covariance Matrix Estimation	Aug. 2016
Junxiao SONG	PhD	Efficient Optimization Methods for High-Dimensional Problems in Machine Learning and Signal Processing	Aug. 2015
Yiyong FENG	PhD	Convex Optimization Methods for Financial Engineering: Order Execution and Portfolio Design	Aug. 2015
Yang YANG	PhD	Distributed Optimization in Financial Engineering, Signal Processing, and Communication Networks	Aug. 2013
Mengyi ZHANG	PhD	High-Dimensional Signal Processing in Wireless Communications and Financial Systems	Aug. 2013
Jiaheng WANG	PhD	Robust Designs for Wireless Communication Systems	Aug. 2010
Tian WANG	MPhil	Portfolio Optimization Based on Random Matrix Theory	May 2010
Xiaoting WU	MPhil	Array Signal Processing for MIMO Radar	Jan. 2009

Teaching

- MSc course MFIT5009 - Optimization in FinTech, MSc in FinTech.
- MSc course MAFS5310 - Portfolio Optimization with R, MSc in Financial Mathematics.
- Undergraduate course ELEC3189/IEDA3180 – Data-Driven Portfolio Optimization.
- Postgraduate course ELEC5470/IEDA6100A - Convex Optimization: very well received by the students and faculty from different departments like ECE, CSE, MATH, and IELM. Student evaluation always gives a high score around 98/100 points.
- Co-edited a textbook to support the course ELEC5470 (jointly with Yonina Eldar) entitled *Convex Optimization in Signal Processing and Communications*, Cambridge University Press, 2009.⁴

Funded Projects

Grant	Role	Title	Duration	Amount
GRF 2023-24 16206123	PI	Graph Estimation Methods for Practical Systems	1/1/2024 – 31/12/2026	HK\$941,622
GRF 2020-21 16207820	PI	Data-Driven Methods for Large-Scale Network Inference	1/1/2021 – 31/12/2023	HK\$602,349
GRF 2019-20 16207019	PI	Optimization Methods for Structured Graph Learning via Spectral Constraints	1/9/2020 – 31/12/2022	HK\$673,470
GRF 2016-17 16208917	PI	Portfolio Optimization: From Wireless Communications to Financial Engineering	1/9/2017 – 31/8/2020	HK\$600,000
RGC 2015/16 TRS Grant T21-602/15R	Co-I	Smart Urban Water Supply Systems	1/1/2016 – 31/12/2020	HK\$49,296,000
HKUST 2015/17 FP602	PI	Low Complexity Techniques for Frugal Covariance Sensing	15/10/2015 – 14/10/2017	HK\$95,900
RGC 2015/16-16206315	PI	Convex Optimization Methods for Advanced Sequence Design	1/9/2015 – 31/8/2018	HK\$696,029
RGC 2014/15-16207814	PI	Parameter Estimation for Heavy-Tailed Distributions with Outliers	9/2014 – 8/2017	HK\$796,828
RGC 2012/13-617312	PI	Discovering signals in large sets of high-dimensional data	9/2012 – 8/2015	HK\$575,000
RPC11EG39	PI	Adaptive Learning for Decision-Making: From Signal Processing to Financial Engineering	6/2011 – 5/2014	HK\$320,000
RGC 2011/12-617911	PI	Robust Optimization and Estimation: On the Pathway to Practical Implementations	9/2011 – 8/2014	HK\$721,050
RGC 2011/12-610411	Co-I (PI: Brahim Bensaou)	Taming IEEE802.11- based WLANs via joint-Channel assignment, Association Control, Rate Control, and	1/2012 – 12/2014	HK\$699,122

⁴ The course ELEC5470 follows a case-study approach by considering recent successful applications on convex optimization; this motivated the edition of a textbook that precisely compiles tutorials of these recent applications written by the original authors.

		Contention resolution		
RGC 2010/11-617810	PI	Variational Inequality Theory: A Framework for Optimization, Game Theory, and Complementary Problems with Applications in Signal Processing and Communication Systems	1/2011 – 4/2014	HK\$578,287
RGC 2009/10-618709	PI	Cognitive Radio Wireless Systems: From Conservative To Flexible Designs via Variational Inequalities	1/2010 – 12/2012	HK\$1,065,418
NSFC/RGC N_HKUST604/08	PI (joint w/Pingyin Fan)	Distributed Optimization of Infrastructureless MIMO Communication Networks via Game Theory	1/2009 – 12/2011	HK\$667,600
DAG_S08/09.EG05	PI	Precoder design for MIMO channels with arbitrary signaling	6/2009 – 6/2010	HK\$67,160
RGC09/10-610409	Partner (PI: Brahim Bensaou)	Joint Contention Windows adjustment and congestion control in multi-radio wireless mesh networks	7/2009 – 6/2012	HK\$658,007
Consolider-Ingenio project CDS2008-00010 (National Research Plan of Spain)	Partner (PI: Javier Fonollosa)	Foundations and Methodologies for Future Communication and Sensor Networks (COMONSENS)	2010 – 2015	€3,500,000
RGC08/09-618008	PI	Distribution of the Eigenvalues of Random Covariance Matrices with Applications to MIMO Communication Systems	1/2009 – 12/2010	HK\$571,647
HKTIT/VFP/08-003	PI	Fellow Visiting Program, to visit The Technion, Israel	12/2008 – 1/2009	HK\$43,200
RPC07/08.EG23	PI	Waveform Design for MIMO Radar: An Emerging and Promising Technology	5/2008 – 4/2010	HK\$300,000
NSFC-60702081 (Mainland China)	Partner (PI: Weiqiang Xu)	Generalized Congestion Control for Ad Hoc Networks under the Non-cooperative and High Dynamic Environment	1/2008 – 12/2010	¥260,000
Consolider project TEC2006-06481/TCM (National Research Plan of Spain)	Partner (PI: Javier Fonollosa)	Fundamental Bounds in Network Information Theory (LITIS)	11/2006 – 11/2010	€360,000
DAG06/07.EG02	PI	Analytical Performance Characterization of Low-Complexity Linearly Precoded MIMO Systems	12/2006 – 11/2007	HK\$100,000

Professional Service

- Member of the IEEE Bell Graham Medal Committee (2013 – 2016).

Journal Editorship

- Guest Editor of the 2020 Special Issue of *Elsevier Signal Processing* on “Processing and Learning over Graphs.”
- Guest Editor of the 2016 Special Issue of *IEEE Journal of Selected Topics in Signal Processing* on “Financial Signal Processing and Machine Learning for Electronic Trading.”
- Associate Editor of *IEEE Trans. on Information Theory* (2010 – 2014).
- Associate Editor of *IEEE Trans. on Signal Processing* (2007 – 2010).
- Editor of the book *Convex Optimization in Signal Processing and Communications*, Cambridge Univ. Press, 2009. (Co-editor: Yonina C. Eldar.)
- Guest Editor of the 2010 Special Issue of *IEEE Signal Processing Magazine* on “Convex Optimization for Signal Processing.” (Co-editors: T. Luo, Y. Eldar, K. Ma, and N. Sidiropoulos.)
- Guest Editor of the 2008 Special Issue of *IEEE Journal on Selected Areas in Communications* on “Game Theory in Communication Systems.” (Co-editors: J. Huang, N. Mandayam, S. Wicker, J Walrand, and T. Basar.)
- Lead Guest Editor of the 2007 Special Issue of *IEEE Journal on Selected Areas in Communications* on “Optimization of MIMO Transceivers for Realistic Communication Network: Challenges and Opportunities.” (Co-editors: Tim Davidson, Sergio Barbarossa, Andrea Goldsmith, and Georgios Giannakis.)

Conference organization

- Organizing Committee (Tutorial Chair) of the 2015 IEEE Workshop on Signal Proc. Advances in Wireless Comm. (SPAWC), Stockholm, Sweden.
- Organizing Committee (Tutorial Chair) of the 2015 IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP), Brisbane, Australia.
- Organizing Committee (Keynote Speakers Chair) of the 2014 International Symposium on Wireless Communication Systems (ISWCS), Barcelona, Spain.
- Organizer of Asilomar 2013 special session on “Financial Engineering and Signal Processing,” Pacific Grove, California, USA.
- Organizer of CAMSAP 2011 special session on “Signal Processing Applications to Financial Engineering,” Puerto Rico.
- Co-organizer of DSP 2011 special session on “Game Theory in Signal Processing for Communications,” Corfu, Greece.
- Organizing Committee (Tutorial Chair) of the 2011 European Signal Processing Conference (EUSIPCO), Barcelona, Spain.
- Co-organizer of CIP 2010 special session on “Game Theoretic Tools for Cognitive Radios,” Elba, Italy.
- Chair of the IEEE Hong Kong Information Theory Society (2010).
- General Co-Chair of the 2009 IEEE Workshop on Computational Advances in Multi-Sensor Adaptive Processing (CAMSAP), Aruba.
- Vice-Chair of the IEEE Hong Kong Information Theory Society (2009).
- Organizing Committee of the 2009 IEEE Workshop on Signal Proc. Advances in Wireless Comm. (SPAWC), Perugia, Italy.
- Organizing Committee of the 2009 IEEE Taiwan/Hong Kong/Macau Joint Workshop on Information Theory and Communications, Macau.
- Organizer of CAMSAP’09 special session on “Game Theory in Multisensor Signal Processing,” Aruba.
- Organizer of CIP2010 special session on “Game-theoretic tools for cognitive radios,” Elba, Italy.
- Organizer of GameNets’09 special session on “Game Theory for Communication Systems,” Istanbul, Turkey.
- Member of the IEEE SPCOM Technical Committee (2007 – 2010).

- Co-organizer of ICASSP-2007 special session on “Optimization of Communication Systems.” (Co-organizer: Mung Chiang.)

Review

- Member of the following Technical Program Committees (TPCs): SAM (2014), ICASSP (2008-2013), ISIT (2009, 2011, 2013), SPAWC (2009-2013), ITW (2013), CAMSAP (2005, 2007, 2009, 2011, 2013), GlobalSIP (2013), ISWCS (2013), SSPW (2011), CROWN (2010), Gamecomm (2009), GameNets (2009), ICCS (2008), Necsys (2009), WiOpt (2008, 2009), ICC (2009-2010), PIMRC (2008), RAWNET (2007-2010), VTC (2007), WCNC (2007).
- Reviewer for the following journals:
 - *IEEE Trans. on Signal Processing*
 - *IEEE Trans. on Information Theory*
 - *IEEE Trans. on Communications*
 - *IEEE Journal on Selected Areas in Communications*
 - *IEEE Trans. on Wireless Communications*
 - *IEEE Trans. on Automatic Control*
 - *IEEE Signal Processing Magazine*
 - *EURASIP Signal Processing*

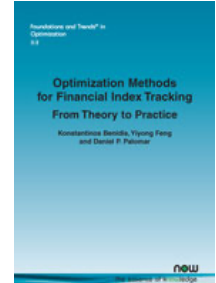
University Service

- Member of the Engineering Research Committee (2024-2026).
- Chair of the ECE International PG Taskforce (2022-present)
- Member of the ECE MSc Taskforce (2022-present)
- Member (deputy) of the ECE Merit Salary Review Committee (2021-present)
- Member of the ECE PG (postgraduate) committee (2009-present).
- Member of the ECE Long-Term Plan Committee (2017-present).
- Chair of the ECE Search & Appointments Committee (2018-2019).
- Member of the SENG Research Awards Selection Committee (2018-2019).
- Member of the SENG Internal Review Committee (2016-2018).
- Member of the ECE Search & Appointments Committee (2015-2018).
- Member of the ECE Office Renovation Committee (2015-2017).
- Member of the Honorary Awards Committee (2014-2016).
- Member of the ECE Merit Salary Review Committee (2012-2017).
- Faculty in charge of the PQE at the ECE Dept. (2009-2018).
- Organizer of the ECE departmental weekly lunch seminars (2011-2017).
- Faculty in charge of the ECE Dual International MPhil program (2010-2015).
- Member of the Quantitative Finance Search Committee (2012).
- Member of the SENG Financial Engineering Minor committee (2011).
- Member of the SENG Financial Engineering Taskforce committee (2009).
- Member of the ECE UG (undergraduate) committee (2006-2009).
- Mentor of ECE UG international students (2006-2009).

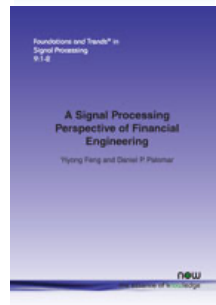
Publications

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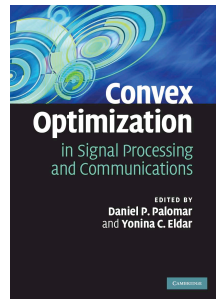
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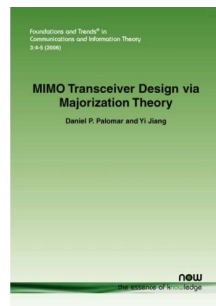
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- Luis G. Ordóñez, Daniel P. Palomar, Alba Pagès-Zamora, and Javier R. Fonollosa, “Minimum BER Linear MIMO Transceivers with Adaptive Number of Substreams,” *IEEE Trans. on Signal Processing*, vol. 57, no. 6, pp. 2336-2353, June 2009.
- Gesualdo Scutari, Daniel P. Palomar, and Sergio Barbarossa, “The MIMO Iterative Waterfilling Algorithm,” *IEEE Trans. on Signal Processing*, vol. 57, no. 5, pp. 1917-1935, May 2009.

- Luis G. Ordóñez, Daniel P. Palomar, and Javier R. Fonollosa, “Ordered Eigenvalues of a General Class of Hermitian Random Matrices With Application to the Performance Analysis of MIMO Systems,” *IEEE Trans. on Signal Processing*, vol. 57, no. 2, pp. 672-689, Feb. 2009.
- Gesualdo Scutari, Daniel P. Palomar, and Sergio Barbarossa, “Cognitive MIMO Radio: Competitive Optimality Design Based on Subspace Projections,” *IEEE Signal Processing Magazine*, vol. 25, no. 6, pp. 46-59, Nov. 2008.
- Gesualdo Scutari, Daniel P. Palomar, and Sergio Barbarossa, “Competitive Design of Multiuser MIMO Systems based on Game Theory: A Unified View,” *IEEE Journal on Selected Areas in Communications: Special Issue on Game Theory*, vol. 25, no. 7, pp. 1089-1103, Sept. 2008.
- Xi Zhang, Daniel P. Palomar, and Björn Ottersten, “Statistically Robust Design of Linear MIMO Transceivers,” *IEEE Trans. on Signal Processing*, vol. 56, no. 8, pp. 3678-3689, Aug. 2008.
- Gesualdo Scutari, Daniel P. Palomar, and Sergio Barbarossa, “Asynchronous Iterative Water-Filling for Gaussian Frequency-Selective Interference Channels,” *IEEE Trans. on Information Theory*, vol. 54, no. 7, pp. 2868-2878, July 2008.
- Daniel P. Palomar and Sergio Verdú, “Lautum Information,” *IEEE Trans. on Information Theory*, vol. 54, no. 3, pp. 964-975, March 2008.
- Gesualdo Scutari, Daniel P. Palomar, and Sergio Barbarossa, “Optimal Linear Precoding Strategies for Wideband Noncooperative Systems Based on Game Theory – Part I: Nash Equilibria,” *IEEE Trans. on Signal Processing*, vol. 56, no. 3, pp. 1230-1249, March 2008.
- Gesualdo Scutari, Daniel P. Palomar, and Sergio Barbarossa, “Optimal Linear Precoding Strategies for Wideband Noncooperative Systems Based on Game Theory – Part II: Algorithms,” *IEEE Trans. on Signal Processing*, vol. 56, no. 3, pp. 1250-1267, March 2008.
- Daniel P. Palomar and Mung Chiang, “Alternative Distributed Algorithms for Network Utility Maximization: Framework and Applications,” *IEEE Trans. on Automatic Control*, vol. 52, no. 12, pp. 2254-2269, Dec. 2007.
- Luis García-Ordóñez, Daniel P. Palomar, Alba Pagès-Zamora, and Javier R. Fonollosa, “High-SNR Analytical Performance of Spatial Multiplexing MIMO Systems with CSI,” *IEEE Trans. on Signal Processing*, vol. 55, no. 11, pp. 5447-5463, Nov. 2007.
- Mung Chiang, Chee Wei Tan, Daniel P. Palomar, Daniel O’Neill, and David Julian, “Power Control by Geometric Programming,” *IEEE Trans. on Wireless Communications*, vol. 6, no. 7, pp. 2640-2651, July 2007.
- ↳ 🏆 **Highly cited paper** (ISI Web of Knowledge)
- Daniel P. Palomar and Sergio Verdú, “Representation of Mutual Information via Input Estimates,” *IEEE Trans. on Information Theory*, vol. 53, no. 2, pp. 453-470, Feb. 2007.
- Daniel P. Palomar and Mung Chiang, “A Tutorial on Decomposition Methods for Network Utility Maximization,” *IEEE Journal on Selected Areas in Communications: Special Issue on Nonlinear Optimization of Communication Systems*, vol. 24, no. 8, pp. 1439-1451, Aug. 2006.
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- Daniel P. Palomar and Sergio Verdú, “Gradient of Mutual Information in Linear Vector Gaussian Channels,” *IEEE Trans. on Information Theory*, vol. 52, no. 1, pp. 141-154, Jan. 2006.
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- A. Pascual-Iserte, Daniel P. Palomar, Ana I. Pérez-Neira, and Miguel A. Lagunas, “A Robust Maximin Approach for MIMO Communications with Partial Channel State Information Based on Convex Optimization,” *IEEE Trans. on Signal Processing*, vol. 54, no. 1, pp. 346-360, Jan. 2006.
- Daniel P. Palomar, “Convex Primal Decomposition for Multicarrier Linear MIMO Transceivers,” *IEEE Trans. on Signal Processing*, vol. 53, no. 12, pp. 4661-4674, Dec. 2005.
- Daniel P. Palomar and Sergio Barbarossa, “Designing MIMO Communication Systems: Constellation Choice and Linear Transceiver Design,” *IEEE Trans. on Signal Processing*, vol. 53, no. 10, pp. 3804-3818, Oct. 2005.

- Daniel P. Palomar, Mats Bengtsson, and Björn Ottersten, “Minimum BER Linear Transceivers for MIMO Channels via Primal Decomposition,” *IEEE Trans. on Signal Processing*, vol. 53, no. 8, pp. 2866-2882, Aug. 2005.
- Daniel P. Palomar and Javier Rodriguez Fonollosa, “Practical Algorithms for a Family of Waterfilling Solutions,” *IEEE Trans. on Signal Processing*, vol. 53, no. 2, pp. 686-695, Feb. 2005.
- Daniel P. Palomar, “Unified Framework for Linear MIMO Transceivers with Shaping Constraints,” *IEEE Communications Letters*, vol. 8, no. 12, pp. 697-699, Dec. 2004.
- Daniel P. Palomar, Miguel Angel Lagunas, and John M. Cioffi, “Optimum Linear Joint Transmit-Receive Processing for MIMO Channels with QoS Constraints,” *IEEE Trans. on Signal Processing*, vol. 52, no. 5, pp. 1179-1197, May 2004.
- Daniel P. Palomar, John M. Cioffi, and Miguel Angel Lagunas, “Joint Tx-Rx Beamforming Design for Multicarrier MIMO Channels: A Unified Framework for Convex Optimization,” *IEEE Trans. on Signal Processing*, vol. 51, no. 9, pp. 2381-2401, Sept. 2003.
 - ↳ 🏆 2004 Young Author **Best Paper Award** by the IEEE Signal Processing Society
 - ↳ 🏆 **Highly cited paper** (ISI Web of Knowledge)
- Daniel P. Palomar, John M. Cioffi, and Miguel Angel Lagunas, “Uniform Power Allocation in MIMO Channels: A Game-Theoretic Approach,” *IEEE Trans. on Information Theory*, vol. 49, no. 7, pp. 1707-1727, July 2003.
- Daniel P. Palomar and Miguel Angel Lagunas, “Joint Transmit-Receive Space-Time Equalization in Spatially Correlated MIMO channels: A Beamforming Approach,” *IEEE Journal on Selected Areas in Communications: Special Issue on MIMO Systems and Applications*, vol. 21, no. 5, pp. 730-743, June 2003.
- Daniel P. Palomar and Miguel Angel Lagunas, “Temporal diversity on DS-CDMA communication systems for blind array signal processing,” *EURASIP Signal Processing*, vol. 81, no. 8, pp. 1625-1640, Aug. 2001.
- Daniel P. Palomar, Montse Najar, and Miguel Angel Lagunas, “Self-reference Spatial Diversity Processing for Spread Spectrum Communications,” *AEÜ International Journal of Electronics and Communications*, vol. 54, no. 5, pp. 267-276, Nov. 2000.
- Daniel P. Palomar, Marc Price, and Mark Sandler, “Re-optimization of LPC filters for multi-pulse coded excitation,” *IEE Electronics Letters*, vol. 35, N. 13, pp. 1058-1059, ISSN 0013-5194, June 1999.
- Daniel P. Palomar, “Implementación de filtros digitales en tiempo real,” (in Spanish), *Sólo Programadores*, 1997.

Conference Papers

See appendix.

Ph.D. Dissertation

- Daniel P. Palomar, “A Unified Framework for Communications through MIMO Channels,” Ph.D. dissertation, Technical University of Catalonia (UPC), Barcelona, Spain, May 27, 2003.

Electrical Engineering Degree Thesis

- Daniel P. Palomar, “Coding of the Residual-LPC Analysis for High Quality Speech Compression,” Electrical Engineering Degree Thesis, King's College London (supervised by Prof. Mark Sandler) and Technical University of Catalonia (UPC), July 1998.

Invited Talks and Seminars

- November 2, 2022, **Keynote Talk** “Learning Financial Graphs,” ICAIF Workshop 2022 on NLP and Network Analysis in Financial Applications, ACM Conference on AI in Finance, New York, USA.

- October 21, 2022, **Plenary Talk** “High-Order Portfolios: The Role of Heavy Tails and Skewness,” Statistical Learning for Signal and Image Proc. Workshop 2022, Cadaques, Spain.
- May 2020, **Plenary Talk** “Learning graphs of stocks: From iid to time-varying models,” Graph Signal Processing (GSP) Workshop, Madrid, Spain.
- November 6, 2019, Invited Talk “A Unified Framework for Structured Graph Learning via Spectral Constraints,” Apple Inc., Silicon Valley, California, USA.
- September 2, 2019, Tutorial Presenter “Portfolio Optimization in Financial Markets,” European Signal Processing Conference (EUSIPCO), A Coruña, Spain.
- February 20, 2019, Invited Tutorial Speaker “Signal Processing and Optimization in Financial Engineering,” Eurocast 2019, Las Palmas de Gran Canaria, Spain.
- December 21, 2018, Invited Talk “Imputation of Time Series with Missing Values under Heavy-Tailed AR Model via Stochastic EM,” International Workshop on Mathematical Issues on Information Sciences (MIIS), The Chinese University of Hong Kong, Shenzhen, China.
- November 28, 2018, Invited Talk “Imputation of Time Series with Missing Values under Heavy-Tailed AR Model via Stochastic EM,” Big Data Challenges for Predictive Modeling of Complex Systems, Institute of Mathematical Research, University of Hong Kong, Hong Kong.
- June 14, 2018, Invited Talk “Financial Engineering Playground: Signal Processing, Robust Estimation, Kalman, HMM, Optimization, et Cetera,” Aalto University, Helsinki, Finland.
- June 11, 2018, **Plenary Talk** “Financial Engineering Playground: Signal Processing, Robust Estimation, Kalman, HMM, Optimization, et Cetera,” IEEE Statistical Signal Processing Workshop (SSP), Freiburg, Germany.
- December 11, 2017, **Plenary Talk** “A Signal Processing and Optimization Perspective on Financial Engineering,” IEEE Computational Advances in Multi-Sensor Adaptive Processing (CAMSAP), Curaçao, Dutch Antilles.
- November 15, 2017, Invited Talk “Sparse Portfolios for High-Dimensional Financial Index Tracking,” dbAccess Global Quant Conference, Deutsche Bank, Hong Kong.
- March 5, 2017, Tutorial “A Signal Processing Perspective on Financial Engineering,” IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP), New Orleans, USA.
- March 20, 2016, Tutorial “A Signal Processing Perspective on Financial Engineering,” IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP), Shanghai, China.
- January 8, 2015, Invited Talk “Regularized Robust Estimation of Mean and Covariance Matrix under Heavy Tails and Outliers,” IAS Program on Statistics and Computational Interface to Big Data, IAS-HKUST, Hong Kong.
- July 31, 2014, Invited Talk “Regularized Robust Estimation of Mean and Covariance Matrix under Heavy Tails and Outliers,” Workshop on Complex Systems Modeling and Estimation Challenges in Big Data (CSM-2014), ISM, Tokyo, Japan.
- May 23, 2013, **Keynote Speech** “From Wireless Communications to Financial Engineering,” Workshop on Signal Proc. And Optimization for Wireless Communications: In Memory of Are Hjørungnes, NTNU, Trondheim, Norway.
- December 21, 2012, Invited Talk “Design of Cognitive Radio Systems Under Temperature-Interference Constraints: A Variational Inequality Approach,” Workshop on Advanced Wireless Comm. Technologies and Robust Networks, Sendai, Japan.
- July 19, 2012, Invited Talk “Design of Cognitive Radio Systems Under Temperature-Interference Constraints: A Variational Inequality Approach,” Workshop on Advances in Wireless Communications (AWWC'12), Univ. of Electronic Science and Technology of China (UESTC), Chengdu, China. (Organized by Geoffrey Li and Shaoqian Li.)

- July 16, 2012, Invited Talk “Design of Cognitive Radio Systems Under Temperature-Interference Constraints: A Variational Inequality Approach,” Workshop on Advances in Wireless Communications (WAWC'12), Southeast Univ., Nanjing, China. (Organized by Zhi Ding and Xiaohu You.)
- July 11, 2012, Invited Talk “The Ubiquitous Variational Inequality Theory: From Wireless Communications to Smart Grids and Financial Systems,” International Workshop on Mathematical Issues in Information Sciences (MIIS'12), Xi'an, China. (Organized by Tom Luo and Hong Wei Liu.)
- July 8, 2012, Invited Tutorial “Variational Inequality Theory: A Mathematical Framework for Multiuser Communication Systems and Signal Processing,” International Workshop on Mathematical Issues in Information Sciences (MIIS'12), Xi'an, China. (Organized by Tom Luo and Hong Wei Liu.)
- May 1, 2012, “From Wireless Communications to Financial Engineering: Money Equals Power,” Dept. EE, SUNY at Buffalo, NY, USA.
- March 15, 2012, “From Wireless Communications to Financial Engineering,” Dept. EE, Tsinghua University, Beijing, China.
- May 22, 2011, Tutorial “Variational Inequality (VI) Theory: A Mathematical Framework for Multiuser Communication Systems and Signal Processing,” IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP), Prague, Czech Republic.
- March 17, 2011, Invited Tutorial “Convex Optimization, Game Theory, and Variational Inequality Theory in Multiuser Communication Systems,” IEEE Winter School of Information Theory, Universitat Pompeu Fabra (UPF), Barcelona, Spain.
- December 1, 2010, Invited Talk “Design of Cognitive Radio Systems Under Temperature-Interference Constraints: A Variational Inequality Approach,” Workshop on Applications of Optimization in Science and Engineering, Institute for Pure and Applied Mathematics (IPAM), UCLA, LA, USA.
- August 23, 2010, Invited Tutorial “Convex Optimization, Game Theory, and Variational Inequality Theory in Multiuser Communication Systems,” European Signal Processing Conference (EUSIPCO), Aalborg, Denmark.
- March 12, 2010, Invited Talk “Design of Cognitive Radio Systems Under Temperature-Interference Constraints: A Variational Inequality Approach,” Workshop on Distributed Decision-Making and Control, LCCC, Lunds University, Sweden.
- January 22, 2010, “Primal and Dual Perspectives of Rank-Constrained Semidefinite Programming with Applications to Optimal Beamforming,” Dept. IESE, Univ. of Illinois at Urbana-Champaign (UIUC), IL, USA.
- January 22, 2010, “Rank-Constrained Separable Semidefinite Programming with Applications to Optimal Beamforming,” Dept. ECE, Univ. of Illinois at Urbana-Champaign (UIUC), IL, USA.
- June 27, 2009, “Rank-Constrained Separable Semidefinite Programming with Applications to Optimal Beamforming,” Distinguished Seminar Series, Yonsei University, Seoul, Korea.
- June 18, 2009, “Rank-Constrained Separable Semidefinite Programming with Applications to Optimal Beamforming,” Università di Pisa, Pisa, Italy. (in Italian)
- June 16, 2009, “Rank-Constrained Separable Semidefinite Programming with Applications to Optimal Beamforming,” Università degli Studi di Napoli “Federico II”, Napoli, Italy. (in Italian)
- June 15, 2009, “Rank-Constrained Separable Semidefinite Programming with Applications to Optimal Beamforming,” University of Rome “La Sapienza”, Rome, Italy. (in Italian)
- April 20, 2009, Tutorial at ICASSP'09 “A Unified Design Framework for Non-Linear MIMO Transceivers Using Majorization Theory,” Taipei, Taiwan. (Co-lectured with Michael Botros Shenouda and Tim Davidson.)
- April 11, 2009, Invited Talk “Connections Between Information Theory and Estimation Theory in the Vector Case,” Princeton University, Princeton, NJ, USA.
- February 6, 2009, **Keynote Talk** “MIMO Transceiver Design: from Signal Processing to Information Theory,” Australian Communication Theory Workshop (AusCTW2009), New South Wales, Australia.

- December 19-21, 2008, 18-hour Course on “Convex Optimization for Wireless Communications and Signal Processing,” National Chiao Tung Univ., Hsinchu, Taiwan. (Co-taught with Ken Ma.)
- July 8, 2008, **Plenary Talk** “MIMO Transceiver Design: from Signal Processing to Information Theory,” IEEE Workshop on Signal Proc. Advances in Wireless Comm. (SPAWC).
- June 19, 2008, “MIMO Transceiver Design: from Signal Processing to Information Theory,” ECE Seminar, HKUST, Hong Kong.
- January 28, 2008, “Decision-Feedback MIMO Transceiver Design via Majorization Theory,” Workshop on Information Theory and Applications (ITA), UCSD, San Diego, CA, USA.
- January 24, 2008, “MIMO Transceiver Design via Majorization Theory: From Linear to DF Schemes,” ISS Seminar, Princeton University, Princeton, NJ, USA.
- January 23, 2008, “MIMO Transceiver Design via Majorization Theory: From Linear to DF Schemes,” Winlab, Rutgers University, New Brunswick, NJ, USA.
- December 19, 2007, “MIMO Transceiver Design via Majorization Theory,” Workshop on Optimization and Signal Processing, CUHK, Hong Kong.
- January 22, 2007, “Waterfillings, Waterfillings, and Waterfillings: From Single-User to Multiuser,” ISS Seminar, Princeton University, Princeton, NJ, USA.
- January 19, 2007, “Waterfillings, Waterfillings, and Waterfillings: From Single-User to Multiuser,” Columbia University, New York City, NY, USA.
- January 18, 2007, “Waterfillings, Waterfillings, and Waterfillings: From Single-User to Multiuser,” Winlab, Rutgers University, New Brunswick, NJ, USA.
- April 12, 2006, “Design of MIMO Communication Systems: A Marriage of Majorization Theory and Convex Optimization Theory,” University of California – Los Angeles, Los Angeles, CA, USA.
- March 28, 2006, “Design of MIMO Communication Systems: A Marriage of Majorization Theory and Convex Optimization Theory,” Ohio State University, Columbus, OH, USA.
- March 23, 2006, “Design of Wireless MIMO Systems: A Marriage of Majorization Theory and Convex Optimization Theory,” Washington University in St. Louis, St. Louis, MO, USA.
- March 13, 2006, “Linear Transceivers for MIMO Channels: A Marriage of Majorization Theory and Convex Optimization Theory,” University of Delaware, Newark, DE, USA.
- March 8, 2006, “Signal Processing for MIMO Communication Systems: A Marriage of Majorization Theory and Convex Optimization Theory,” University of Wisconsin-Madison, MA, USA.
- March 6, 2006, “Connections Between Information Theory and Estimation Theory,” Queen’s University, Kingston, Ontario, Canada.
- February 24, 2006, “Signal Processing for MIMO Channels: A Marriage of Majorization Theory and Convex Optimization Theory,” University of Connecticut, Storrs, CT, USA.
- February 3, 2006, “Linear Transceivers for MIMO Channels: A Marriage of Majorization Theory and Convex Optimization Theory,” Drexel University, Philadelphia, PA, USA.
- January 20, 2006, “Signal Processing for MIMO Channels: A Marriage of Majorization Theory and Convex Optimization Theory,” Hong Kong University of Science and Technology (HKUST), Hong Kong, China.
- November 14, 2005, “Design of Linear Transceivers for MIMO Channels: A Unified Framework for Convex Optimization,” Winlab, Rutgers University, New Brunswick, NJ, USA.
- November 1, 2005, “Design of Linear Transceivers for MIMO Channels: A Unified Framework for Convex Optimization,” Bell Labs, Lucent Technologies, Holmdel, NJ, USA.
- October 6, 2005, “Design of Linear Transceivers for MIMO Channels: A Unified Framework for Convex Optimization,” ISS Seminar, Princeton University, Princeton, NJ, USA.
- March 5, 2004, “Minimum BER Linear Transceivers for MIMO Channels via Primal Decomposition,” Dept. of Signal Theory and Communications, Technical University of Catalonia (UPC), Barcelona, Spain.

- December 5, 2003, “A Unified Framework for Linear Transceiver Design in MIMO Communication Systems,” INFOCOM Department, University of Rome “La Sapienza”, Rome, Italy.
- November 17-19, 2003, “A Primer on Convex Optimization Theory,” as part of a Ph.D. course, Dept. of Signal Theory and Communications, Technical University of Catalonia (UPC), Barcelona, Spain.
- November 11, 2003, “Minimum BER Linear Transceivers for MIMO Channels,” Dept. of Signals, Sensors & Systems, Royal Institute of Technology (KTH), Stockholm, Sweden.
- October 22, 2003, “A Unified Framework to Design Linear Transceivers for Communications through MIMO Channels,” Ericsson, Stockholm, Sweden.
- August 28, 2003, “A Unified Framework for Communications through MIMO Channels,” Dept. of Signals, Sensors & Systems, Royal Institute of Technology (KTH), Stockholm, Sweden.
- October 30, 2002, “Optimum Joint Transmit-Receive Linear Processing for Vektored DSL Transmission with QoS Requirements,” Dept. of Electrical Engineering, Stanford University, Stanford, CA, USA.

Appendix: Conference Papers

Conference Papers (5/136) – 2024

- Yifan Yu, Shengjie Xiu, and Daniel P. Palomar, “Robust and Constrained Estimation of State-Space Models: A Majorization-Minimization Approach,” in *Proc. of the Asilomar Conference on Signals, Systems, and Computers*, Pacific Grove, CA, USA, 2024.
- Amirhossein Javaheri, Arash Amini, Farokh Marvasti, and Daniel P. Palomar, “Learning Time-Varying Graphs for Heavy-Tailed Data Clustering,” in *Proc. European Signal Processing Conference (EUSIPCO)*, Lyon, France, Aug. 26-30, 2024.
- Jasin Machkour, Michael Muma, Daniel P. Palomar, “FDR-Controlled Sparse Index Tracking with Autoregressive Stock Dependency Models,” in *Proc. European Signal Processing Conference (EUSIPCO)*, Lyon, France, Aug. 26-30, 2024.
- Amirhossein Javaheri, Arash Amini, Farokh Marvasti, and Daniel P. Palomar, “Joint Signal Recovery and Graph Learning from Incomplete Time-Series,” in *Proc. IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP)*, Seoul, Korea, April 14-19, 2024.
- Jasin Machkour, Arnaud Breloy, Michael Muma, Daniel P. Palomar, and Frédéric Pascal, “Sparse PCA with False Discovery Rate Controlled Variable Selection,” in *Proc. IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP)*, Seoul, Korea, April 14-19, 2024.

Conference Papers (5/131) – 2023

- Chenyu Gao, Ziping Zhao, and Daniel P. Palomar, “A Novel Algorithm for GARCH Model Estimation,” 22nd IEEE Statistical Signal Processing Workshop, SSP 2023, Hanoi, Vietnam, July 2023.
- Amirhossein Javaheri, José Vinícius de M. Cardoso, and Daniel P. Palomar, “Graph Learning for Balanced Clustering of Heavy-Tailed Data,” in *Proc. International Workshop on Computational Advances in Multi-Sensor Adaptive Processing (CAMSAP)*, Los Sueños, Costa Rica, Dec. 10-13, 2023.
- Shengjie Xiu and Daniel P. Palomar, “Intraday Volatility-Volume Joint Modeling and Forecasting: A State-Space Approach,” in *Proc. European Signal Processing Conference (EUSIPCO)*, Helsinki, Finland, Sep. 4-8, 2023.
- Jiayi Ying, José Vinícius de M. Cardoso, and Daniel P. Palomar, "Adaptive Estimation of MTP2 Graphical Models," *International Conference on Machine Learning (ICML)*, Honolulu, HI, USA, Jul. 2023. [27.9% acceptance rate]
- José Vinícius de M. Cardoso, Jiayi Ying, Sandeep Kumar, and Daniel P. Palomar, “Estimating Normalized Graph Laplacians in Financial Markets,” in *Proc. IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP)*, Rhodes Island, Greece, June 4-10, 2023.

Conference Papers (3/126) – 2022

- José Vinícius de M. Cardoso, Jiayi Ying, and Daniel P. Palomar, “Learning Bipartite Graphs: Heavy Tails and Multiple Components,” *Advances in Neural Information Processing Systems (NeurIPS)*, New Orleans, LA, USA, Dec. 2022. [25.6% acceptance rate]
- Jasin Machkour, Michael Muma, and Daniel P. Palomar, “False discovery control for grouped variable selection in high-dimensional linear models using the T-Knock filter,” in *Proc. European Signal Processing Conference (EUSIPCO)*, Belgrade, Serbia, Aug. 29 – Sep. 2, 2022.
- Xiwen Wang, Jiayi Ying, José Vinícius de M. Cardoso, and Daniel P. Palomar, “Efficient Algorithms for General Isotone Optimization,” in *The Thirty-Sixth AAAI Conference on Artificial Intelligence (AAAI)*, Feb. 2022. [15% acceptance rate]

Conference Papers (5/123) – 2021

- José Vinícius de M. Cardoso, Jiayi Ying, and Daniel P. Palomar, “Graphical Models for Heavy-Tailed Markets,” *Advances in Neural Information Processing Systems (NeurIPS)*, Virtual, Dec. 2021. [26% acceptance rate]
- Jiayi Ying, José Vinícius de M. Cardoso, and Daniel P. Palomar, “A Fast Algorithm for Graph Learning under Attractive Gaussian Markov Random Fields,” in *Proc. of the 55th Asilomar Conference on Signals, Systems and Computers*, Pacific Grove, CA, USA, 2021.
- Frédéric Pascal, Esa Ollila, and Daniel P. Palomar, “Improved estimation of the degree of freedom parameter of multivariate t-distribution,” in *Proc. European Signal Processing Conference (EUSIPCO)*, Dublin, Ireland, Aug. 23-27, 2021.
- Rui Zhou, Junyan Liu, Sandeep Kumar, and Daniel P. Palomar, “Parameter Estimation for Student’s t VAR Model with Missing Data,” in *Proc. IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP)*, Toronto, Ontario, Canada, June 6-11, 2021.
- Jiayi Ying, José Vinícius de M. Cardoso, and Daniel P. Palomar, “Minimax Estimation of Laplacian Constrained Precision Matrices,” *International Conference on Artificial Intelligence and Statistics (AISTATS)*, April 2021.

Conference Papers (5/118) – 2020

- José Vinícius de M. Cardoso and Daniel P. Palomar, “Learning Undirected Graphs in Financial Markets,” in *Proc. of the 54th Asilomar Conference on Signals, Systems and Computers*, Pacific Grove, CA, USA, 2020.
- Jiayi Ying, José Vinícius de M. Cardoso, and Daniel P. Palomar, “Nonconvex Sparse Graph Learning under Laplacian Constrained Graphical Model,” *Advances in Neural Information Processing Systems (NeurIPS)*, Dec. 2020.
- Rui Zhou and Daniel P. Palomar, “A theoretical basis for practitioners heuristic 1/N and quintile portfolio,” in *Proc. IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP)*, Barcelona, Catalonia, Spain, May 4-8, 2020.
- Esa Ollila, Daniel P. Palomar, and Frédéric Pascal, “M-estimators of scatter with eigenvalue shrinkage,” in *Proc. IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP)*, Barcelona, Catalonia, Spain, May 4-8, 2020.
- Rui Zhou, Junyan Liu, Sandeep Kumar, and Daniel P. Palomar, “Robust Factor Analysis Parameter Estimation,” in *Computer Aided Systems Theory – EUROCAST 2019*, Springer International Publishing, 2020, pp. 3–11.

Conference Papers (7/113) – 2019

- Rui Zhou and Daniel P. Palomar, “Accelerating the skew t parameter estimation,” in *Proc. International Workshop on Computational Advances in Multi-Sensor Adaptive Processing (CAMSAP)*, Guadeloupe, French West Indies, Dec. 15-18, 2019.
- Sandeep Kumar, Jiayi Ying, José Vinícius de M. Cardoso, and Daniel P. Palomar, “Structured Graph Learning Via Laplacian Spectral Constraints,” in *Proc. Advances in Neural Information Processing Systems (NeurIPS)*, Vancouver, Canada, Dec. 2019.
- Ziping Zhao and Daniel P. Palomar, “Large-Scale Regularized Portfolio Selection via Convex Optimization,” in *Proc. IEEE GlobalSIP*, Ottawa, Canada, Nov. 11-14, 2019.
- Sandeep Kumar, Jiayi Ying, José Vinícius de M. Cardoso, and Daniel P. Palomar, “Bipartite Structured Gaussian Graphical Modeling via Adjacency Spectral Priors,” in *Proc. of the 53rd Asilomar Conference on Signals, Systems and Computers*, Pacific Grove, CA, USA, Nov. 3-6, 2019.
- Junyan Liu, Sandeep Kumar, and Daniel P. Palomar, “Parameter Estimation of Heavy-Tailed AR(p) Model from Incomplete Data,” in *Proc. European Signal Processing Conference (EUSIPCO)*, A Coruña, Spain, Sept. 2-6, 2019.

- Rui Zhou, Ziping Zhao, and Daniel P. Palomar, “Unified Framework for Minimax MIMO Transmit Beampattern Matching under Waveform Constraints,” in *Proc. IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP)*, Brighton, UK, May 12-17, 2019.
- Rui Zhou, Junyan Liu, Sandeep Kumar, and Daniel P. Palomar, “Robust Factor Analysis Parameters Estimation,” in *Proc. Eurocast*, Las Palmas de Gran Canaria, Spain, Feb. 17-22, 2019.

Conference Papers (6/106) – 2018

- Ziping Zhao, Songtao Lu, Mingyi Hong, and Daniel P. Palomar, “Distributed optimization for Generalized Phase Retrieval Over Networks,” in *Proc. of the 52nd Asilomar Conference on Signals, Systems and Computers*, Pacific Grove, CA, USA, Oct. 28-31, 2018.
- Yi Jiang, Daniel P. Palomar, and Mahesh K. Varanasi, “Decision Feedback Based Transceiver Optimization for MIMO Inter-Symbol Interference Channels,” in *Proc. International Symposium on Mathematical Theory of Networks and Systems (MTNS)*, Hong Kong, July 16-20, 2018.
- Ziping Zhao and Daniel P. Palomar, “Sparse reduced rank regression with nonconvex regularization,” in *Proc. IEEE Statistical Signal Processing Workshop (SSP)*, Freiburg, Germany, June 10-13, 2018.
- Ziping Zhao, Rui Zhou, Zhongju Wang, and Daniel P. Palomar, “Optimal portfolio design for statistical arbitrage in finance,” in *Proc. IEEE Statistical Signal Processing Workshop (SSP)*, Freiburg, Germany, June 10-13, 2018.
- Ziping Zhao and Daniel P. Palomar, “MIMO Transmit Beampattern Matching under Waveform Constraints,” in *Proc. IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP)*, Calgary, Alberta, Canada, April 15-20, 2018.
- Junyan Liu, Sandeep Kumar, and Daniel P. Palomar, “Parameter Estimation of Heavy-Tailed Random Walk Model from Incomplete Data,” in *Proc. IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP)*, Calgary, Alberta, Canada, April 15-20, 2018.

Conference Papers (4/100) – 2017

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