Books

1. Sparse and Redundant Representations: From Theory to Applications in Signal and Image Processing by Michael Elad
2. Compressed Sensing: Theory and Applications, edited by Yonina C. Eldar and Gitta Kutyniok
3. An Introduction to Compressive Sensing, Collection Editors: Richard Baraniuk, Mark A. Davenport, Marco F. Duarte, Chinmay Hegde
4. A Mathematical Introduction to Compressive Sensing by Simon Foucart and Holger Rauhut
5. Linear and Nonlinear programming, Luenberger
6. Nonlinear programming, Bazaraa and Shetty
7. Convex Optimization, Boyd and Vandenberghe
8. Convex Analysis and Optimization, D. Bertsekas
9. Convex Analysis, R. T. Rockafellar

References

1. S. G. Mallat and Z. Zhang. Matching pursuits with time-frequency dictionaries. IEEE Trans. Signal Process., 41(12):3397–3415, 1993.
2. R. Baraniuk. Compressive sensing. IEEE Signal Process. Magazine, 24(4):118–121, 2007.
3. E. Cand`es and M. Wakin. An introduction to compressive sampling. IEEE Signal Process. Magazine, 25(2):21–30, 2008.
4. E. J. Cand`es, J., T. Tao, and J. Romberg. Robust uncertainty principles: exact signal reconstruction from highly incomplete frequency information. IEEE Trans. Inform. Theory, 52(2):489–509, 2006.
5. D. L. Donoho. Compressed sensing. IEEE Trans. Inform. Theory, 52(4):1289–1306, 2006.
6. J. J. Fuchs. On sparse representations in arbitrary redundant bases. IEEE Trans. Inform. Theory, 50(6):1341–1344, 2004.
7. I. Daubechies, R. DeVore, M. Fornasier, and C. G¨unt¨urk. Iteratively re-weighted least squares minimization for sparse recovery. Comm. Pure Appl. Math., 63(1):1–38, 2010.
8. Compressive Sensing, Massimo Fornasier and Holger Rauhut
9. Rauhut, Holger. "Compressive sensing and structured random matrices." Theoretical foundations and numerical methods for sparse recovery 9 (2010): 1-92.
10. T. Blumensath and M. Davies. Iterative hard thresholding for compressed sensing. Appl. Comput. Harmon. Anal., 27(3):265–274, 2009.
11. D. Needell and J. A. Tropp, “CoSaMP: Iterative signal recovery from noisy samples,” Appl. Comput. Harmon. Anal., 2008

12. W. Dai and O. Milenkovic, “Subspace pursuit for compressive sensing: Closing the gap between performance and complexity,” IEEE Trans. Inf. Theory, vol. 55, no. 5, pp. 2230–2249, May 2009
==========
13. R. Chartrand and W. Yin, Iteratively reweighted algorithms for compressive sensing, Proc. Int. Conf. Accoustics, Speech, and Signal Proc., 2008.
14. J. Palmer, D. Wipf, K. Kreutz-Delgado, and B. Rao, Variational EM algorithms for non gaussian latent variable models,Advances in Neural Information Processing Systems 18, pp. 1059-1066, 2006.
15. B. Rao, K. Engan, S. F. Cotter, J. Palmer, and K. Kreutz-Delgado, Subset selection in noise based on diversity measure minimization, IEEE Trans. Signal Processing, vol. 51, no. 3, pp. 760-770, March 2003.
16. B. Rao and K. Kreutz-Delgado, An affine scaling methodology for best basis selection, IEEE Transactions on Signal Processing, vol. 47, no. 1, pp. 187-200, January 1999.
17. E. Candes, M. Wakin, and S. Boyd, Enhancing sparsity by reweighted l1 minimization, J. Fourier Anal. Appl., 2008.
18. M. Figueiredo, J. Bioucas-Dias, and R. Nowak, Majorization-Minimization algorithms for wavelet-based image restoration, IEEE Trans. Image Processing, vol. 16, no. 12, pp. 2980-2991, 2007.
19. K. Kreutz-Delgado and B. D. Rao, “A General Approach to Sparse Basis Selection: Majorization, Concavity, and Affine Scaling,” UCSD Internal report
20. David Wipf and Srikantan Nagarajan, “Iterative Reweighted l1 and l2 Methods for Finding Sparse Solutions,” IEEE Transactions on Selected Topics in Signal processing, 2010.
21. David M. Hunter and Kenneth Lange, A Tutorial on MM Algorithms, The American Statistician, 2004
22. P Stoica and Y Selén , “Cyclic minimizers, majorization techniques, and the expectation-maximization algorithm: a refresher,” Signal Processing Magazine, IEEE, 2004

---

23. M. Tipping, “Sparse Bayesian learning and the relevance vector machine,” J. Machine Learning Research, vol. 1, pp. 211-244, 2001.
24. C. Bishop and M. Tipping, “Variational Relevance Vector Machines,” UAI, 2000.
25. A. Levin, Y. Weiss, F. Durand, and W.T. Freeman, “Understanding and Evaluating Blind Deconvolution Algorithms,” Computer Vision and Pattern Recognition (CVPR), 2009.
26. J. Palmer, D. Wipf, K. Kreutz-Delgado, and B. Rao, “Variational EM Algorithms for Non-Gaussian Latent Variable Models,” NIPS, 2006.
27. D. Wipf, B. Rao, S. Nagarajan, “Latent Variable Bayesian Models for Promoting Sparsity,” IEEE Trans. Info Theory, 2011.

28. J. Ziniel and P. Schniter, “Dynamic Compressive Sensing of Time-Varying Signals via Approximate Message Passing,” IEEE Transactions on Signal Processing, vol. 61, no. 21, pp. 5270-5284, Nov. 2013.
29. J. P. Vila and P. Schniter, “Expectation-Maximization Gaussian-Mixture Approximate Message Passing,” IEEE Transactions on Signal Processing, vol. 61, no. 19, pp. 4658-4672, Oct. 2013.
30. Zhilin Zhang, Bhaskar D. Rao, " Extension of SBL Algorithms for the Recovery of Block Sparse Signals with Intra-Block Correlation ", IEEE Trans. on Signal Processing, vol. 61, no 8, pp 2009-2015, April 2013
31. Zhilin Zhang, Bhaskar D. Rao, " Sparse Signal Recovery with Temporally Correlated Source Vectors Using Sparse Bayesian Learning ", IEEE Journal of Selected Topics in Signal Processing, Special Issue on Adaptive Sparse Representation of Data and Applications in Signal and Image Processing, vol.5, no. 5, pp. 912-926, September 2011
32. Namrata Vaswani, Wei Lu, Modified-CS: Modifying Compressive Sensing for Problems with Partially Known Support. IEEE Trans. Signal Processing
33. Richard Baraniuk, Volkan Cevher, Marco Duarte, and Chinmay Hegde, Model-based compressive sensing, IEEE Transactions on Information Theory.
34. Other Papers by David Wipf, Jason Palmer, P. Schniter. Easily found on google scholar.