### Jean-Baptiste Hiriart-Urruty Claude Lemaréchal

# Convex Analysis and Minimization Algorithms I



## **Convex Analysis And Minimization Algorithms Part 1 Fundamentals 2nd Corrected**

**J Elliott** 

#### **Convex Analysis And Minimization Algorithms Part 1 Fundamentals 2nd Corrected:**

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Convex Analysis and Nonlinear Optimization Jonathan Borwein, Adrian S. Lewis, 2010-05-05 Optimization is a rich and thriving mathematical discipline The theory underlying current computational optimization techniques grows ever more sophisticated The powerful and elegant language of convex analysis unifies much of this theory The aim of this book is to provide a concise accessible account of convex analysis and its applications and extensions for a broad audience It can serve as a teaching text at roughly the level of first year graduate students While the main body of the text is self contained each section concludes with an often extensive set of optional exercises The new edition adds material on semismooth optimization as well as several new proofs that will make this book even more self contained Convex Analysis and Global Optimization Hoang Tuy, Tuy Hoang, 1998-01-31 Due to the general complementary convex structure underlying most nonconvex optimization problems encountered in applications convex analysis plays an essential role in the development of global optimization methods This book develops a coherent and rigorous theory of deterministic global optimization from this point of view Part I constitutes an introduction to convex analysis with an emphasis on concepts properties and results particularly needed for global optimization including those pertaining to the complementary convex structure Part II presents the foundation and application of global search principles such as partitioning and cutting outer and inner approximation and decomposition to general global optimization problems and to problems with a low rank nonconvex structure as well as quadratic problems Much new material is offered aside from a rigorous mathematical development Audience The book is written as a text for graduate students in engineering mathematics operations research computer science and other disciplines dealing with optimization theory It is also addressed to all scientists in various fields who are interested in mathematical optimization

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