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The concept of strong convexity extends and parametrizes the notion of strict convexity. A strongly convex function is also strictly convex, but not vice versa. ... Convex analysis. Princeton: Princeton University Press. Thomson, Brian (1994). Symmetric Properties of Real Functions. CRC Press.

~~Robert J. Vanderbei~~

R. Tyrrell Rockafellar is Professor of Mathematics and Applied Mathematics at the University of Washington-Seattle. For his work in convex analysis and optimization, he was awarded the Dantzig Prize by the Society for Industrial and Applied Mathematics and the Mathematical Programming Society.

~~Convex Analysis~~

Convex analysis Convex analysis is the branch of mathematics devoted to the study of properties of convex functions and convex sets, often with applications in convex minimization, a subdomain of optimization theory. 1 Convex sets 2 Convex functions

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R. Tyrrell Rockafellar is Professor of Mathematics and Applied Mathematics at the University of Washington-Seattle. For his work in convex analysis and optimization, he was awarded the Dantzig Prize by the Society for Industrial and Applied Mathematics and the Mathematical Programming Society.

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Convex analysis. Princeton landmarks in mathematics (Reprint of the 1979 Princeton mathematical series 28 ed.). Princeton, NJ: Princeton University Press. pp. xviii+451. ISBN 978-0-691-01586-6. MR 1451876. Rockafellar, R. Tyrrell. Conjugate duality and optimization. Lectures given at the Johns Hopkins University, Baltimore, Md., June, 1973.

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This is the most important and influential book ever written on convex analysis and optimization. Based on the works of Fenchel and other mathematicians from the 50s and early 60s (such as the Princeton school), Rockafellar takes the subject to a new level, with a deep and comprehensive synthesis, focused primarily on a definitive development of duality theory, and of the convex analysis that supports it.

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The book covers convex analysis, the theory of optimality conditions, duality theory, and numerical methods for solving unconstrained and constrained optimization problems.

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In mathematics and mathematical optimization, the convex conjugate of a function is a

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generalization of the Legendre transformation which applies to non-convex functions. It is also known as Legendre–Fenchel transformation or Fenchel transformation (after Adrien-Marie Legendre and Werner Fenchel). It allows in particular for a far reaching generalization of Lagrangian duality.

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