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Convex Analysis: (PMS-28) Convex Analysis. : Ralph Tyrell Rockafellar. Princeton University Press, Apr 29, 2015 - Mathematics - 472 pages. 0 Reviews. Available for the first time in paperback, R....

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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...

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Ralph Tyrrell Rockafellar (born February 10, 1935) is an American mathematician and one of the

leading scholars in optimization theory and related fields of analysis and combinatorics. He is the author of four major books including the landmark text "Convex Analysis" (1970), which has been cited more than 27000 times according to Google Scholar and remains the standard reference on the subject, and "Variational Analysis" (1998, with Roger J-B Wets) for which the authors received the ...

R. Tyrrell Rockafellar - Wikipedia
Convex analysis in the calculus of variations, in Advances in Convex Analysis and Global Optimization (N. Hadjisavvas and P. M. Pardalos, eds), Kluwer, 2001, 135-152 (by R. T. Rockafellar) Sensitivity analysis of aggregated variational inequality problems, with application to traffic equilibria , Transportation Science 37 (2003), 56-68 (by M. Patriksson and R. T. Rockafellar)

R. T. Rockafellar's Publications
I completed my undergraduate work at Harvard in 1957, and my graduate work in 1963 at Harvard as well, after a two-year interruption with travel. My research interests span convex and variational analysis, with emphasis on applications to stochastic programming, optimal control, economics, finance, and engineering.

R. T. Rockafellar Homepage
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 Convex sets. A convex set is a set C ⊆ X, for some vector space X, such that for any x, y ∈ C and λ ...

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R. Tyrrell Rockafellar, ca.2009 Some of the history of convex analysis is recounted in the notes at the ends of the first two chapters of my book Variational Analysis, written with Roger Wets. Before the early 1960's, there was plenty of convexity, but almost entirely in geometric form with little that could be called analysis.

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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...

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CONVEX ANALYSIS AND OPTIMIZATION BASED ON 6.253 CLASS LECTURES AT THE MASS. INSTITUTE OF TECHNOLOGY CAMBRIDGE, MASS SPRING 2012 ... Convex-Nonconvex" (Rockafellar) LP CONVEX NLP Simplex Duality Gradient/Newton Cutting plane Interior point Subgradient 14. THE RISE OF THE ALGORITHMIC ERA

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Rockafellar's theory differs from classical analysis in that differentiability assumptions are replaced by convexity assumptions.

Convex Analysis | Princeton University Press

Professor of Mathematics, University of Washington - Cited by 81,548 - optimization - convex analysis - variational analysis - economic equilibrium - risk and reliability