



Fundamentals of Convex Analysis (Grundlehren Text Editions)

Jean-Baptiste Hiriart-Urruty, Claude Lemaréchal

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This book is an abridged version of the two volumes "Convex Analysis and Minimization Algorithms I and II" (*Grundlehren der mathematischen Wissenschaften* Vol. 305 and 306). It presents an introduction to the basic concepts in convex analysis and a study of convex minimization problems (with an emphasis on numerical algorithms). The "backbone" of both volumes was extracted, some material deleted which was deemed too advanced for an introduction, or too closely attached to numerical algorithms. Some exercises were included and finally the index has been considerably enriched, making it an excellent choice for the purpose of learning and teaching.



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