

凸分析



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《凸分析(英文版)》 内容简介：Convexity has been increasingly important in recent

years in the study of extremum problems in many areas of applied mathematics. The purpose of this book is to provide an exposition of the theory of convex sets and functions in which applications to extremum problems play the central role. Systems of inequalities, the minimum or maximum of a convex function over a convex set, Lagrange multipliers, and minimax theorems are among the topics treated, as well as basic results about the structure of convex sets and the continuity and differentiability of convex functions and saddle-functions. Duality is emphasized throughout, particularly in the form of Fenchel's conjugacy correspondence for convex functions.

作者介绍:

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