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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: (PMS-28) - Ralph Tyrrell Rockafellar ...

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

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 $C \subseteq X$, for some vector space X , such that for any $x, y \in C$ and $\lambda \dots$

Convex analysis - Wikipedia

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

a closedness argument in the proof of Theorem 17.2 in Rockafellar's Convex Analysis. 1. Deducing separation theorem from a particular case. 1. Theorem 7.5 from Rockafellar. 2. Rockafellar's Theorem 20.1. 3. Approximation of arbitrary convex function. 2. Rockafellar Theorem 6.5 - Intersection of relative interiors. 0.

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6.253 Convex Analysis and Optimization, Lecture 1

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