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In mathematics and mathematical optimization the convex conjugate of a function is a 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. 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. Convex Analysis and Optimization by Dimitri P Bertsekas with Angelia Nedic and Asuman E Ozdaglar ISBN 1 886529 45 0 Publication April 2003 560 pages hardcover Price 69 00. Buy Convex Analysis and Variational Problems Classics in Applied Mathematics on Amazon com FREE SHIPPING on qualified orders.

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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**

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