



## Conjugate Duality and Optimization (Paperback)

By R. Tyrrell Rockafellar

Society for Industrial Applied Mathematics, U.S., United States, 1987. Paperback. Condition: New. Language: English . Brand New Book. Provides a relatively brief introduction to conjugate duality in both finite- and infinite-dimensional problems. An emphasis is placed on the fundamental importance of the concepts of Lagrangian function, saddle-point, and saddle-value. General examples are drawn from nonlinear programming, approximation, stochastic programming, the calculus of variations, and optimal control.



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