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R. Tyrrell Rockafellar, ca.2009 Some of the history of convex analysis is recounted in the notes at the ends of the first two chapters of my book Variational Analysis, written with Roger Wets. Before the early 1960's, there was plenty of convexity, but almost entirely in geometric form with little that could be called analysis.

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Convex Analysis. Title: Convex Analysis. Author: Rockafellar, R. Tyrrell, Note: Princeton: Princeton University Press, c Link: DjVu at Washington. R. Tyrrell Rockafellar My research interests span convex and variational analysis, with emphasis on applications to stochastic programming, optimal control. The title Variational Analysis reflects ...

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and convex sets , often with applications in convex minimization , a subdomain of optimization theory .

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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)

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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.

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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 ...

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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 of duality theory, and of the convex analysis that supports it.

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