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Convexity and Optimization  
in Finite Dimensions I

# Convexity And Optimization In Finite Dimensions I

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**Summary :** Free convexity and optimization in finite dimensions i pdf download - dantzig s development of linear programming into one of the most applicable optimization techniques has spread interest in the algebra of linear inequalities the geometry of polyhedra the topology of convex sets and the analysis of convex functions it is the goal of this volume to provide a synopsis of these topics and thereby the theoretical back ground for the arithmetic of convex optimization to be treated in a sub sequent volume the exposition of each chapter is essentially independent and attempts to reflect a specific style of mathematical reasoning the emphasis lies on linear and convex duality theory as initiated by gale kuhn and tucker fenchel and v neumann because it represents the theoretical development whose impact on modern optimi zation techniques has been the most pronounced chapters 5 and 6 are devoted to two characteristic aspects of duality theory conjugate functions or polarity on the one hand and saddle points on the other the farkas lemma on linear inequalities and its generalizations motzkin s description of polyhedra minkowski s supporting plane theorem are indispensable elementary tools which are contained in chapters 1 2 and 3 respectively the treatment of extremal properties of polyhedra as well as of general convex sets is based on the far reaching work of klee chapter 2 terminates with a description of gale diagrams a recently developed successful technique for exploring polyhedral structures

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