

CONVEX ANALYSIS WORKSHOP

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1. CONVEX FUNCTIONS

1.1. Definitions and basic properties.

Definition 1.1.1: Let $S \subseteq \mathbb{R}^n$. A function $f : S \rightarrow \mathbb{R} \cup \{\infty\}$

[1]

REFERENCES

1. Boyd, S., Vandenberghe, L.: Convex Optimization. Cambridge University Press (2004)

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