Optimization and nonsmooth analysis

Clarke, Frank H., author

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Abstrak

Mathematical Reviews said of this book that it was "destined to become a classical reference." This book has appeared in Russian translation and has been praised both for its lively exposition and its fundamental contributions. The author first develops a general theory of nonsmooth analysis and geometry which, together with a set of associated techniques, has had a profound effect on several branches of analysis and optimization. Clarke then applies these methods to obtain a powerful, unified approach to the analysis of problems in optimal control and mathematical programming. Examples are drawn from economics, engineering, mathematical physics, and various branches of analysis in this reprint volume.