Conjugate duality and optimization

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Deskripsi Lengkap: https://lib.ui.ac.id/detail?id=20448465&lokasi=lokal

Abstrak

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.