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The class of convex sets is preserved by a rich variety of algebraic operations. For instance, if  $C$  is a convex set in  $\mathbb{R}^n$  then so is every translate  $C + a$  and every scalar multiple  $\lambda C$ , where  $\lambda C = \{\lambda x \mid x \in C\}$ .

### Convex Analysis on JSTOR

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In 1970, Rockafellar published Convex Analysis. The book, based on his classroom notes, presents a modern treatment of convexity as applied to mathematical extremum problems. The text covers systems of inequalities, the minimum and maximum of a convex function over a convex set, Lagrange multipliers, and minimax theorems.

### **Rockafellar, R. Tyrrell - INFORMS**

SECOND-ORDER CONVEX ANALYSIS R. Tyrrell Rockafellar\* Abstract. The classical theorem of Alexandrov asserts that a finite convex function has a second-order Taylor expansion almost everywhere, even though its first partial derivatives may only exist almost everywhere. A theorem of Mignot provides a generic linearization

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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 professor emeritus at the departments of mathematics and applied mathematics at the University of Washington, Seattle. He was born in Milwaukee, Wisconsin.

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