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Convex analysis includes not only the study of convex subsets of Euclidean spaces but also the study of convex functions on abstract spaces. Convex analysis is the branch of mathematics devoted to the study of properties of convex functions and convex sets, often with applications in convex minimization, a subdomain of optimization theory.

Convex analysis - Wikipedia

Convex analysis. Princeton landmarks in mathematics (Reprint of the 1979 Princeton mathematical series 28 ed.). Princeton, NJ: Princeton University Press. pp. xviii+451.

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In mathematics, a real-valued function defined on an n-dimensional interval is called convex (or convex downward or concave upward) if the line segment between any two points on the graph of the function lies above or on the graph. Equivalently, a function is convex if its epigraph (the set of points on or above the graph of the function) is a convex set. A twice-differentiable function of a ...

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