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MATH 516: Convex Analysis and Nonsmooth Optimization

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Mathematical optimization - Wikipedia

Convex analysis and minimization algorithms by Jean-Baptiste Hiriart-Urruty, Claude Lemarechal, October 25, 2001, Springer edition, Hardcover in English - 1st ed. 1993. 2nd corr. printing edition Convex Analysis and Minimization Algorithms: Part 2 (October 25, 2001 edition) | Open Library

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MINIMIZATION 3 with P_1 being Lipschitz
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continuous. So this problem corresponds
to (1.2) with P_1 and P_2 as in (1.6) and
 $q = P_1 P_2$. In the literature, algorithms
for solving (1.3) with ‘

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