

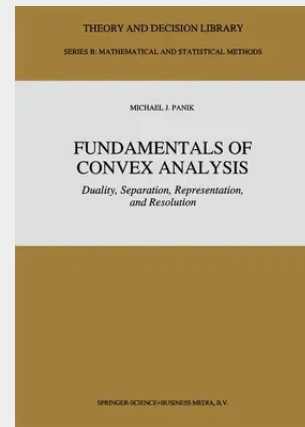
Fundamentals of Convex Analysis

Duality, Separation, Representation, and Resolution

offers an in-depth look at some of the fundamental themes covered within an area of mathematical analysis called . In particular, it explores the topics of , , , and . The work is intended for students of economics, management science, engineering, and mathematics who need exposure to the mathematical foundations of matrix games, optimization, and general equilibrium analysis. It is written at the advanced undergraduate to beginning graduate level and the only formal preparation required is some familiarity with set operations and with linear algebra and matrix theory. is self-contained in that a brief review of the essentials of these tool areas is provided in Chapter 1. Chapter exercises are also provided.

Topics covered include: convex sets and their properties; separation and support theorems; theorems of the alternative; convex cones; dual homogeneous systems; basic solutions and complementary slackness; extreme points and directions; resolution and representation of polyhedra; simplicial topology; and fixed point theorems, among others. A strength of this work is how these topics are developed in a fully integrated fashion.

Fundamentals of Convex Analysis offers an in-depth look at some of the fundamental themes covered within an area of mathematical analysis called convex analysis. In particular, it explores the topics of duality, separation, representation, and resolution. The work is intended for students of economics, management science, engineering, and mathematics who need exposure to the mathematical foundations of matrix games, optimization, and general equilibrium analysis. It is written at the advanced undergraduate to beginning graduate level and the only formal preparation required is some familiarity with set operations and with linear algebra and matrix theory. Fundamentals of Convex Analysis is self-contained in that a brief review of the essentials of these tool areas is provided in Chapter 1. Chapter exercises are also provided. Topics covered include: convex sets and their properties; separation and support theorems; theorems of the alternative; convex cones; dual homogeneous systems; basic solutions and complementary slackness; extreme points and directions; resolution and representation of polyhedra; simplicial topology; and fixed point theorems, among others. A strength of this work is how these topics are developed in a fully integrated fashion.



106,99 €

99,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9780792322795

Medium: Buch

ISBN: 978-0-7923-2279-5

Verlag: Springer

Erscheinungstermin: 30.06.1993

Sprache(n): Englisch

Auflage: 1. Auflage 1993

Serie: Theory and Decision Library B

Produktform: Gebunden

Gewicht: 1390 g

Seiten: 296

Format (B x H): 160 x 241 mm

