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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 the author of four major books including the landmark text "Convex Analysis" (1970), which has been cited more than 27000 times according to Google Scholar and remains the standard reference on the ...

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any $x, y \dots$

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Rockafellar, R. Tyrrell - INFORMS

Optimality conditions based on concepts of convex analysis, but relying on the special features of risk envelopes, ... Rockafellar, R. Tyrrell and Uryasev, Stanislav P. and Zabarankin, Michael, Deviation Measures in Risk Analysis and Optimization (December 22, 2002).

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