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Dmitriy Drusvyatskiy, "Convex Analysis and Nonsmooth Optimization." USE THIS VERSION FOR HW6. Some relevant textbooks are the following. Convex Analysis: Jean-Baptiste Hiriart-Urruty and Claude Lemaréchal, "Convex Analysis and Minimization Algorithms I." R. Tyrell Rockafellar, "Convex Analysis." First-

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MATH 516: Convex Analysis and Nonsmooth Optimization

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**Mathematical optimization -
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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
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differentiable and P_2 being convex
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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(2012) An Accelerated Inexact Proximal
Point Algorithm for Convex Minimization.

Journal of Optimization Theory and
Applications 154 :2, 536-548. (2012)

Convergence of a Proximal Point
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