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Convex optimization is a subfield of mathematical optimization that studies the problem of minimizing convex functions over convex sets. Many classes of convex optimization problems admit polynomial-time algorithms, whereas mathematical optimization is in general NP-hard. Convex optimization has applications in a wide range of disciplines, such as automatic control systems, estimation and signal processing, communications and networks, electronic circuit design, data analysis and modeling, finan

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Abstract The purpose of this chapter is to present the essential elements of the theory, applications, and solution algorithms of concave minimization. Concave minimization problems seek to globally minimize real-valued concave functions over closed convex sets.

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Convex Analysis may be considered as a refinement of standard calculus, with equalities and approximations replaced by inequalities. As such, it can easily be integrated into a graduate study curriculum. Minimization algorithms, more specifically those adapted to non-differentiable functions, provide an immediate application of convex analysis to various fields related to optimization and operations research. These two topics making up the title of the book, reflect the two origins of the authors, who belong respectively to the academic world and to that of applications. Part I can be used as an introductory textbook (as a basis for courses, or for self-study); Part II continues this at a higher technical level and is addressed more to specialists, collecting results that so far have not appeared in books.

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This book is an abridged version of the two volumes "Convex Analysis and Minimization Algorithms I and II" (Grundlehren der mathematischen Wissenschaften Vol. 305 and 306). It presents an introduction to the basic concepts in convex analysis and a study of convex minimization problems (with an emphasis on numerical algorithms). The "backbone" of bot volumes was extracted, some material deleted which was deemed too advanced for an introduction, or too closely attached to numerical algorithms. Some exercises were included and finally the index has been considerably enriched, making it an excellent choice for the purpose of learning and teaching.

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