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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 subject, and "Variational Analysis" (1998, with Roger J-B Wets) for which the authors received the ...

R. Tyrrell Rockafellar - Wikipedia

I completed my undergraduate work at Harvard in 1957, and my graduate work in 1963 at Harvard as well, after a two-year interruption with travel. My research interests span convex and variational analysis, with emphasis on applications to stochastic programming, optimal control, economics, finance, and engineering.

R. T. Rockafellar Homepage - University of Washington

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Convex analysis is the branch of mathematics devoted to the study of properties of convex functions and convex sets, often with applications in convex minimization, a subdomain of optimization theory Convex sets. A convex set is a set $C \subseteq X$, for some vector space X , such that for any $x, y \in C$ and $\lambda \dots$

Convex analysis - Wikipedia

Variational Geometry and equilibrium, in Nonconvex Optimization and its Applications (P. Daniele, F. Giannessi and A. Maugeri, eds.), Kluwer, 2003 (by M. Patriksson and R. T. Rockafellar) Convex analysis in the calculus of variations, in Advances in Convex Analysis and Global Optimization (N. Hadjisavvas and P. M. Pardalos, eds), Kluwer, 2001, 135-152 (by R. T. Rockafellar)

R. T. Rockafellar's Publications

R. Tyrrell Rockafellar is Professor of Mathematics and Applied Mathematics at the University of Washington-Seattle. For his work in convex analysis and optimization, he was awarded the Dantzig Prize by the Society for Industrial and Applied Mathematics and the Mathematical Programming Society.

Convex Analysis - (PMS-28) | Princeton University Press

R. Tyrrell Rockafellar, ca.2009 Some of the history of convex analysis is recounted in the notes at the ends of the first two chapters of my book Variational Analysis, written with Roger Wets. Before the early 1960's, there was plenty of convexity, but almost entirely in geometric form with little that could be called analysis.

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