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immediate application  
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Jean-Baptiste Hiriart-  
Urruty, Claude  
Lemaréchal (auth.)

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convex relaxation of a  
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problem, and arises in  
many important  
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Gradient proximal  
minimization method.  
Nonquadratic proximal  
algorithms. Entropy  
minimization  
algorithm. Exponential



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augmented Lagrangian method. Entropic descent algorithm.

Lecture 24 (PDF) Beck, Amir, and Marc

Teboulle. "Gradient-Based Algorithms with Applications to Signal-Recovery Problems." In Convex Optimization in Signal Processing and ...

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Claude Lemaréchal,  
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Algorithms I." R. Tyrell  
Rockafellar, "Convex  
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methods for convex  
optimization

**MATH 516: Convex  
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Optimization**

Mathematical optimization (alternatively spelled optimisation) or mathematical programming is the selection of a best element (with regard to some criterion) from some set of available alternatives.

Optimization problems of sorts arise in all quantitative disciplines from computer science

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and engineering to  
operations research  
and economics, and  
the development of  
solution methods has  
been of ...

**Mathematical  
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Convex analysis and  
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algorithms by Jean-  
Baptiste Hiriart-Urruty,  
Claude Lemarechal,  
October 25, 2001,  
Springer edition,

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And Minimization  
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1st ed. 1993. 2nd corr.  
printing edition Convex  
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optimization problem  
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ALGORITHMS FOR  
L1/L2 MINIMIZATION 3  
with  $P_1$  being Lipschitz  
differentiable and  $P_2$   
being convex  
continuous. So this

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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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Algorithms for L1/L2  
minimization**

(2012) An Accelerated Inexact Proximal Point Algorithm for Convex Minimization. Journal of Optimization Theory and Applications 154 :2, 536-548. (2012)



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feedback from users, readers, lecturers ever since it was published - by Springer-Verlag in 1993. Its pedagogical qualities were particularly appreciated, in the combination with a rather advanced technical material.

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