
Contents

Preface	xi
Chapter 1. Introduction	1
PART 1. THEORY	15
Chapter 2. Elements of Convex Analysis	17
2.1 Convex Sets	17
2.2 Cones	25
2.3 Extreme Points	39
2.4 Convex Functions	44
2.5 Subdifferential Calculus	57
2.6 Conjugate Duality	75
Chapter 3. Optimality Conditions	88
3.1 Unconstrained Minima of Differentiable Functions	88
3.2 Unconstrained Minima of Convex Functions	92
3.3 Tangent Cones	98
3.4 Optimality Conditions for Smooth Problems	113
3.5 Optimality Conditions for Convex Problems	125
3.6 Optimality Conditions for Smooth–Convex Problems	133
3.7 Second Order Optimality Conditions	139
3.8 Sensitivity	150
Chapter 4. Lagrangian Duality	160
4.1 The Dual Problem	160
4.2 Duality Relations	166
4.3 Conic Programming	175
4.4 Decomposition	180
4.5 Convex Relaxation of Nonconvex Problems	186
4.6 The Optimal Value Function	191
4.7 The Augmented Lagrangian	196
PART 2. METHODS	209
Chapter 5. Unconstrained Optimization of Differentiable Functions	211
5.1 Introduction to Iterative Algorithms	211
5.2 Line Search	213

5.3 The Method of Steepest Descent	218
5.4 Newton's Method	233
5.5 The Conjugate Gradient Method	240
5.6 Quasi-Newton Methods	257
5.7 Trust Region Methods	266
5.8 Nongradient Methods	275
Chapter 6. Constrained Optimization of Differentiable Functions	286
6.1 Feasible Point Methods	286
6.2 Penalty Methods	297
6.3 The Basic Dual Method	308
6.4 The Augmented Lagrangian Method	311
6.5 Newton's Method	324
6.6 Barrier Methods	331
Chapter 7. Nondifferentiable Optimization	343
7.1 The Subgradient Method	343
7.2 The Cutting Plane Method	357
7.3 The Proximal Point Method	366
7.4 The Bundle Method	372
7.5 The Trust Region Method	384
7.6 Constrained Problems	389
7.7 Composite Optimization	397
7.8 Nonconvex Constraints	406
Appendix A. Stability of Set-Constrained Systems	411
A.1 Linear-Conic Systems	411
A.2 Set-Constrained Linear Systems	415
A.3 Set-Constrained Nonlinear Systems	418
Further Reading	427
Bibliography	431
Index	445