

Partially finite convex programming, Part I: Quasi relative interiors and duality theory

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We study convex programs that involve the minimization of a convex function over a convex subset of a topological vector space, subject to a finite number of linear inequalities. We develop the notion of the quasi relative interior of a convex set, an extension of the relative interior in finite dimensions. We use this idea in a constraint qualification for a fundamental Fenchel duality result, and then deduce duality results for these problems despite the almost invariable failure of the standard Slater condition. Part II of this work studies applications to more concrete models, whose dual problems are often finite-dimensional and computationally tractable.

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1. Introduction

Duality theorems are central to the study of constrained optimization problems. From the point of view of problems arising in practice, their usefulness is twofold: under appropriate conditions (constraint qualifications), first they enable us to check whether a given feasible solution is optimal, and secondly we can often find the optimal solution by first solving the corresponding dual problem. When the primal problem is infinite-dimensional two difficulties become apparent. The most straightforward constraint qualification (the "Slater" condition) is frequently not met in practice, since it requires the existence of an interior point of a convex set which often has empty interior. Furthermore, since the dual problem will generally also be infinite-dimensional, it may be very hard to solve.

In this paper we shall primarily be concerned with problems of the form

$$\begin{aligned} \text{(P)} \quad & \inf && f(x) \\ & \text{subject to} && Ax \leq b, \\ & && x \in C, \end{aligned}$$

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Theory Of Convex Programming

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