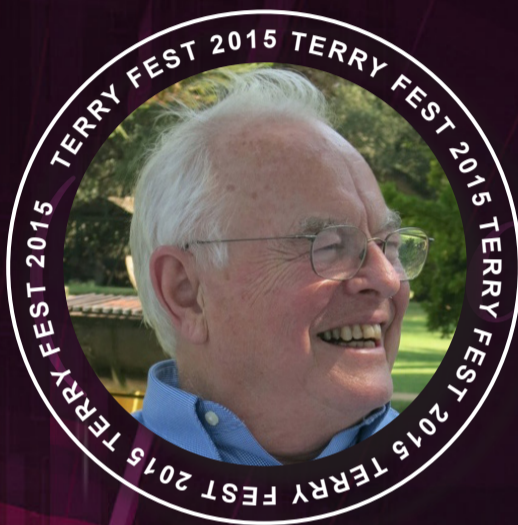


TERRY FEST 2015

May 18-22, Limoges, France

International Conference on Variational Analysis, Optimization and Quantitative Finance

in honor of Terry Rockafellar's 80th birthday



$$\min_{x \in \mathbb{R}^n} f(x) + g(Ax)$$

$$\left(\int_T f(t, \cdot) d\mu(t) \right)^* = \int_T f^*(t, \cdot) d\mu(t)$$

$$\widehat{\partial}\varphi(\bar{x}) := \left\{ p \in \mathbb{R}^n : \liminf_{x \rightarrow \bar{x}} \frac{\varphi(x) - \varphi(\bar{x}) - \langle p, x - \bar{x} \rangle}{\|x - \bar{x}\|} \geq 0 \right\}$$

$$(Y|X) = \mu_Y + \sigma_Y \sqrt{1 - \rho^2} \frac{\varphi(\Phi^{-1}(\alpha))}{1 - \alpha}$$

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