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Legendre functions and the method of random Bregman projections. (English)

Zbl 0894.49019

J. Convex Anal. 4, No. 1, 27-67 (1997).

The authors consider in Euclidean spaces the convex feasibility problem:

Given closed convex intersection sets C_1, \dots, C_N , find a point in $C_1 \cap \dots \cap C_N$ within the framework of Convex Analysis.

New insights are obtained and the rich class of Bregman/Legendre functions is introduced. Special attention is given to examples, some of which connect to Pythagorean means and to Convex Analysis on the Hermitian or symmetric matrices.

Reviewer: [H.Benker \(Merseburg\)](#)

MSC:

90C25 Convex programming

Cited in **91** Documents

Keywords:

convex feasibility problem; Bregman/Legendre functions

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