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Kasper Larsen* (kasperl@andrew.cmu.edu), kasperl@andrew.cmu.edu, and **Mete Soner** and **Gordan Zitkovic**. *Face-lifting in convex optimization*. Preliminary report.

In the Brownian diffusion setting we consider a general class of non-linear convex minimization problems phrased over a convex set of probability measures. We explicitly compute the value function's boundary and maturity behavior. Our main result provides necessary and sufficient conditions for the non-existence of a face-lift (boundary layer) at maturity.

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