

ON A PROPERTY OF THE LEGENDRE TRANSFORM

A. A. Mogul'skiĭ

For a pair of convex lower semicontinuous functions connected by the Legendre transform, we establish that their derivatives are mutually inverse functions (in the generalized sense).

Key words and phrases: deviation rate function, logarithm of the Laplace transform, Legendre transform, generalized inverse function.

Mogul'skiĭ Anatolij Al'fredovich
Sobolev Institute of Mathematics,
Novosibirsk, 630090 Russia.
Novosibirsk State University,
Novosibirsk, 630090 Russia.
E-mail: mogul@math.nsc.ru

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