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X. Wang\* (shawn.wang@ubc.ca), Department of Mathematics, University of British Columbia, Kelowna, BC V1V1V7, Canada, H. Bauschke, Department of Mathematics, University of British Columbia, Kelowna, BC V1V1V7, Canada, X. Li, Department of Mathematics, Southwest Petroleum University, Chengdu, Sichuan, Peoples Rep of China, and Z. Wang, Department of Mathematics, University of British Columbia, Kelowna, BC V1V1V7, Canada, Kelowna, BC V1V1V7, Canada. The Bregman Proximal Average.

Proximal average is important in optimization algorithms. We provide a proximal average with respect to Legendre functions. This is a joint work with H. Bauschke, X. Li and Z. Wang. (Received September 15, 2020)