Jensen's inequality

If $f(\alpha a + (1-\alpha)b) \geq \alpha f(a) + (1-\alpha) f(b)$

Then $\alpha_1 + \alpha_2 + \alpha_3 = 1;\ \alpha_k \geq 0.$

$$f(\alpha_1 a_1 + \alpha_2 a_2 + \alpha_3 a_3) \geq \alpha_1 f(a_1) + \alpha_2 f(a_2) + \alpha_3 f(a_3)$$

$$p(t = a_1) = \alpha_1,$$
$$p(t = a_2) = \alpha_2,$$
$$p(t = a_3) = \alpha_3$$