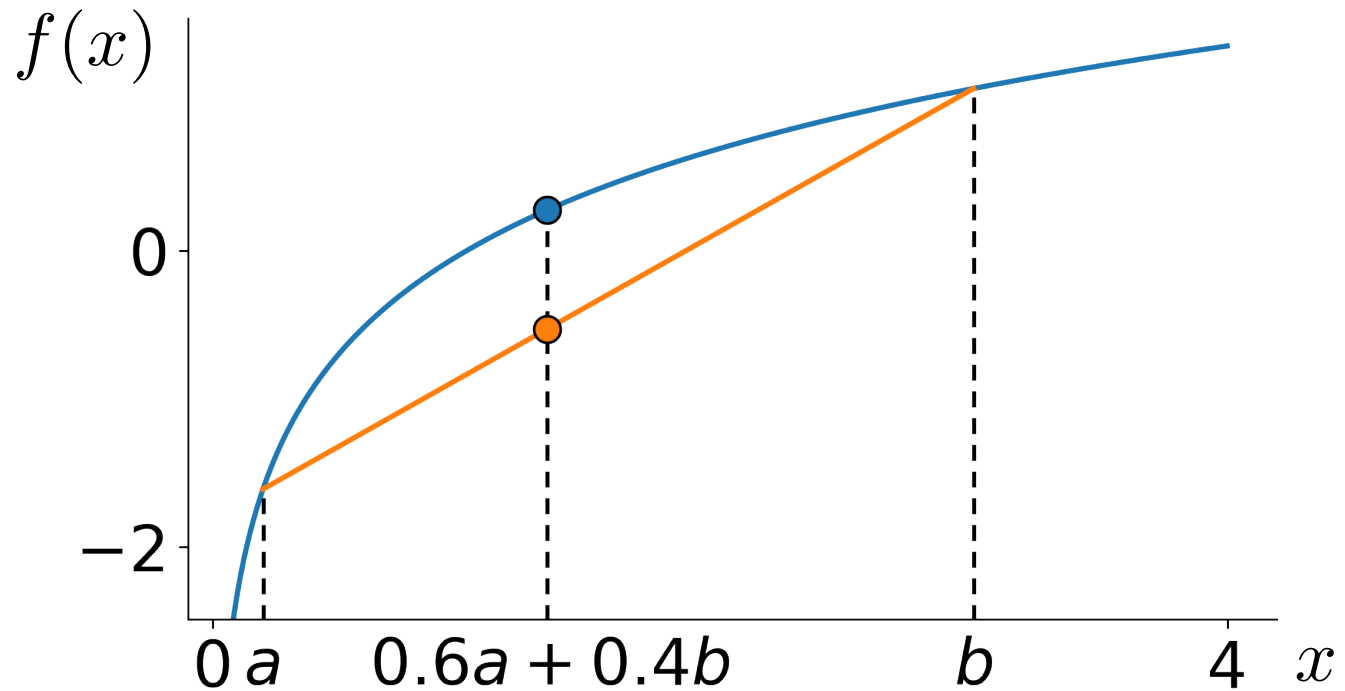


# Concave functions



Def.:  $f(x)$  is concave if

for any  $a, b, \alpha$  :  $f(\alpha a + (1 - \alpha)b) \geq \alpha f(a) + (1 - \alpha)f(b)$

$$0 \leq \alpha \leq 1$$