$$\forall \alpha \in (0,1), \quad J_{F,\alpha}(\theta_1 : \theta_2) := (1-\alpha)F(\theta_1) + \alpha F(\theta_2) - F((1-\alpha)\theta_1 + \alpha\theta_2)$$

$$\forall \alpha \notin \{0,1\}, \quad sJ_{F,\alpha}(\theta_1 : \theta_2) := \frac{1}{\alpha(1-\alpha)} J_{F,\alpha}(\theta_1 : \theta_2) \geq 0$$

$F(\theta)$

$-J_{F,\alpha''}(\theta_1 : \theta_2)$

$-J_{F,\alpha'}(\theta_1 : \theta_2)$

$J_{F,\alpha}(\theta_1 : \theta_2)$

θ_1

θ_2

$\theta \in \Theta$

$(\theta_1\theta_2)_{\alpha''}$

$(\theta_1\theta_2)_\alpha := (1-\alpha)\theta_1 + \theta_2$

$(\theta_1\theta_2)_{\alpha'}$