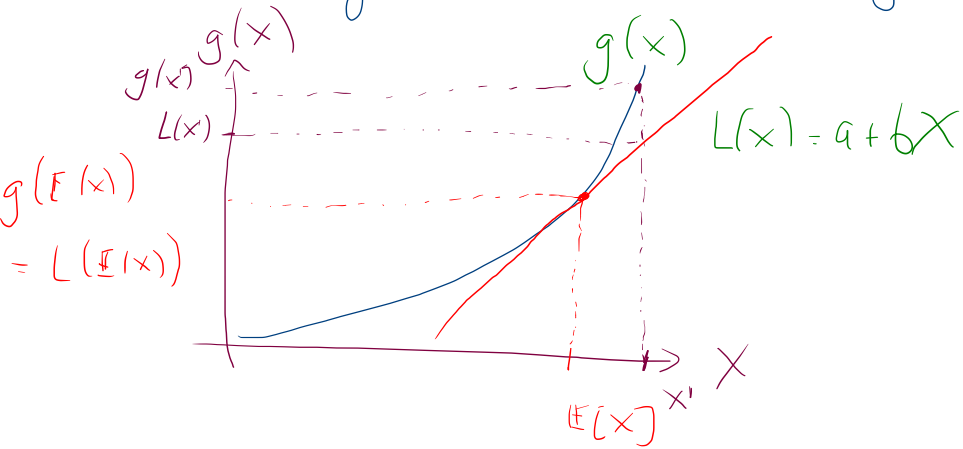


Si g convexe, ent $\mathbb{E}[g(x)] \geq g(\mathbb{E}[x])$



$$\begin{aligned}
 g(x) \geq L(x) &\Rightarrow \mathbb{E}[g(x)] \geq \mathbb{E}[L(x)] \\
 &= \mathbb{E}[a + bX] \\
 &= a + b\mathbb{E}[x] \\
 &= L(\mathbb{E}[x]) = g(\mathbb{E}[x])
 \end{aligned}$$

$$\therefore \mathbb{E}(g(x)) \geq g(\mathbb{E}(x))$$