Adaptive Rejection Sampler

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A function $f : \chi \to \Re$ is concave if and only if for any $\theta \in [0,1]$, $x_1, x_2 \in \chi \subseteq \Re^d$:

$$f(\theta x_1 + (1-\theta)x_2) \geq \theta f(x_1) + (1-\theta)f(x_2)$$