

# Proposition 1.3

## Demonstration

①  $P_2$  is below the segment  $[P_1, P_3]$ .

②  $\Leftrightarrow D(1,2) \leq D(1,3) \quad \left( \frac{f(x_1) - f(x_2)}{x_1 - x_2} \leq \frac{f(x_1) - f(x_3)}{x_1 - x_3} \right)$

③  $\Leftrightarrow D(1,3) \leq D(2,3)$ .

①  $\Rightarrow$  ②.

$\forall \lambda \in [0, 1], x_2 = \lambda x_1 + (1 - \lambda) x_3 \in [x_1, x_3]$ .

$f(x_2) = f(\lambda x_1 + (1 - \lambda) x_3) \leq \lambda f(x_1) + (1 - \lambda) f(x_3)$  ✓

$\Leftrightarrow f(x_2) \leq \lambda f(x_1) + f(x_3) - \lambda f(x_3)$  ✓

$\Leftrightarrow f(x_2) \leq \lambda f(x_1) + f(x_3) - \lambda f(x_3) + f(x_1) - f(x_1)$  ✓

$\Leftrightarrow f(x_2) - f(x_1) \leq \lambda f(x_1) - \lambda f(x_3) + f(x_3) - f(x_1)$

$\Leftrightarrow f(x_2) - f(x_1) \leq (1 - \lambda)(f(x_3) - f(x_1))$  ✓



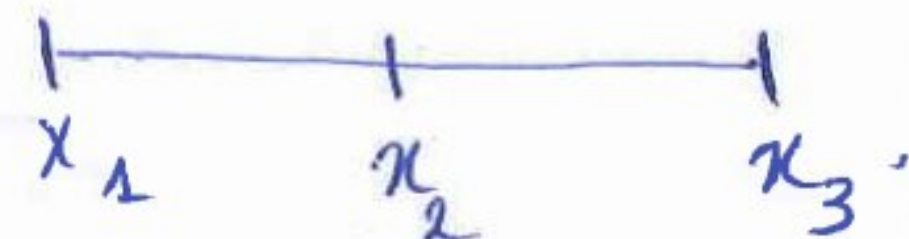
$$\Leftrightarrow \frac{f(x_2) - f(x_1)}{x_2 - x_1} \leq (1-\lambda) \frac{f(x_3) - f(x_1)}{x_2 - x_1}$$

$$1-\lambda \geq 0 \quad \text{et} \quad (x_2 - x_1) \geq 0.$$

$$\text{et} \quad x_2 - x_1 < x_3 - x_1, \text{ et } \lambda \in [0, 1].$$

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$$\frac{1-\lambda}{x_2 - x_1} = \frac{1}{x_3 - x_1} \quad \left( \text{i.e.} \quad \frac{x_2 - x_1}{1-\lambda} = x_3 - x_1 \right)$$



$$\Rightarrow \frac{f(x_2) - f(x_1)}{x_2 - x_1} \leq \frac{f(x_3) - f(x_1)}{x_3 - x_1}$$

$$\Rightarrow D(x_1, x_2) \leq D(x_1, x_3)$$

$$(2) \Rightarrow (3)$$

$$D(1, 2) \leq D(1, 3).$$

$$\Rightarrow \frac{f(x_2) - f(x_1)}{x_2 - x_1} \leq \frac{f(x_3) - f(x_1)}{x_3 - x_1}$$

$$\Rightarrow (x_3 - x_1)(f(x_2) - f(x_1)) \leq (x_2 - x_1)(f(x_3) - f(x_1)).$$



$$\Rightarrow (f(x_2) - f(x_1))(x_3 - x_1) \leq (x_2 - x_1)(f(x_3) - f(x_1)).$$

$$\Rightarrow (f(x_2) - f(x_1))(x_3 - x_1) \leq \overbrace{(x_2 - x_3 + x_3 - x_1)}^1 (f(x_3) - f(x_1)).$$

$$\Rightarrow (f(x_2) - f(x_1))(x_3 - x_1) \leq \underbrace{(x_2 - x_3) [f(x_3) - f(x_1)] + (x_3 - x_1) [f(x_3) - f(x_1)]}_{\downarrow}$$

$$\Rightarrow (x_3 - x_1) (f(x_2) - f(x_1)) + (x_3 - x_1) (f(x_3) - f(x_1)) \leq (x_2 - x_3) (f(x_3) - f(x_1))$$

$$\Rightarrow (x_3 - x_1) (f(x_2) - f(x_1) - f(x_3) + f(x_1)) \leq (x_2 - x_3) (f(x_3) - f(x_1))$$

$$\Rightarrow (x_3 - x_1) [f(x_2) - f(x_3)] \leq (x_2 - x_3) [f(x_3) - f(x_1)].$$

$$\Rightarrow \frac{f(x_2) - f(x_3)}{(x_2 - x_3)} \not\leq \frac{f(x_3) - f(x_1)}{x_3 - x_1}.$$

$$D(2,3) \not\leq D(1,3).$$

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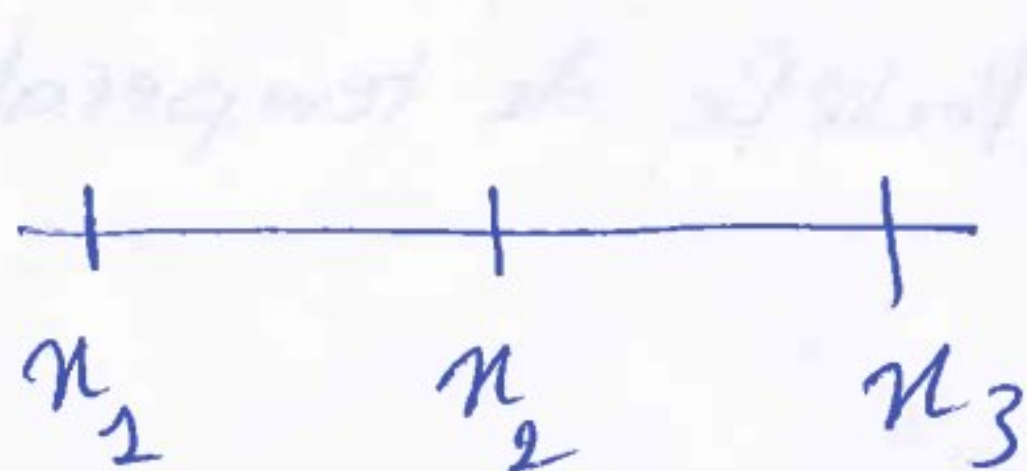
③  $\Rightarrow$  ① ?

$$\frac{f(x_3) - f(x_1)}{x_3 - x_1} \leq \frac{f(x_3) - f(x_2)}{x_3 - x_2}$$

$$\Rightarrow (f(x_3) - f(x_1))(x_3 - x_2) \leq (f(x_3) - f(x_2))(x_3 - x_1)$$

$$\Rightarrow f(x_2)(x_3 - x_1) \leq f(x_3)(x_3 - x_1) + (f(x_1) - f(x_2))(x_3 - x_2)$$

$$\Rightarrow f(x_2) \leq f(x_3) \left( \frac{x_3 - x_1}{x_3 - x_2} \right) + f(x_1) \left( \frac{x_3 - x_2}{x_3 - x_2} \right)$$



$$\alpha < 2 \text{ et } B < 2$$

$$\text{et } \alpha + B = 1$$

$\Rightarrow$   ~~$f(x_2)$~~  is below  $[P_1, P_3]$ .

fin prop 1.3

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## Proposition 1.4

La proposition 1.4 et  $x_3 = x_0$ .

## Theorem 2.1

~~Remarque~~  
Pratiquement. la même ~~présente~~ démonstration ~~est~~

La ~~proposition~~ 1.11 chapitre 01.  
proposition

## Proposition 2.4

$$\text{Dom}(f) = \{x \in \mathbb{R}^n : f(x) < +\infty\}.$$

$$x, y \in \text{Dom}(f) \Leftrightarrow f(x) < +\infty \text{ et } f(y) < +\infty.$$

$$f(tx + (1-t)y) \leq t \underbrace{f(x)}_{< +\infty} + (1-t) \underbrace{f(y)}_{< +\infty} < +\infty.$$

## Proposition 2.6

$f$  est une fonction convexe et diff sur  $I$

il est évident que

$$f \text{ convexe} \Rightarrow f' \text{ croissante [Proposition 1.4].}$$

$$x < y \text{ et } \forall x_0 \in \mathbb{R}.$$

$$\frac{f(x) - f(x_0)}{x - x_0} \leq \frac{f(y) - f(x_0)}{y - x_0}$$

$$\Rightarrow \lim_{x \rightarrow x_0} ( \quad ) \leq \lim_{x_0 \rightarrow x} \left( \frac{f(y) - f(x_0)}{y - x_0} \right)$$



$$\Rightarrow \lim_{x \rightarrow n} f'(x) \leq \lim_{y \rightarrow n} \frac{f(y) - f(x)}{y - x} \quad \text{--- (a)}$$

et

$$\lim_{n \rightarrow y} \left[ \frac{f(x) - f(n_0)}{n - n_0} \right] \leq \lim_{x_0 \rightarrow y} \left[ \frac{f(y) - f(n_0)}{y - n_0} \right]$$

$$\Rightarrow \frac{f(x) - f(y)}{x - y} \leq f'(y) \quad \text{--- (b)}$$

(a) et (b)  $\Rightarrow$

$$f'(x) \leq \frac{f(x) - f(y)}{x - y} \leq f'(y)$$

( $f'$  is increasing on  $I$ ).

$\Leftarrow$

$f'$  increasing  $\Rightarrow f$  convex ?

$x < y < z$ , by the mean value theorem

~~$\exists y_0 \in [x, y]$~~

$$\exists y_0 \in [x, y], \quad f'(y_0) = \frac{f(x) - f(y)}{x - y}$$

$$\exists z_0 \in [y, z], \quad f'(z_0) = \frac{f(y) - f(z)}{y - z}$$

$f'$  is an increasing function



$$y_0 < y < z_0.$$

$$\Rightarrow f'(y_0) \leq f'(y) \leq f'(z_0).$$

$$\Rightarrow \frac{f(x) - f(y)}{x - y} \leq \frac{f(y) - f(z)}{y - z}.$$

by proposition (1.4)  $f$  is convex.

$f$  is twice diff, the result is trivial.

### Proposition 2.17

$z \in I$

$$x < z < y.$$

(proposition 1.4)

la fonction  $x \mapsto \frac{f(x) - f(z)}{x - z}$  est croissante

$$f'(z) \leq \frac{f(y) - f(z)}{y - z}$$

~~lim  $f'(x)$  as  $x \rightarrow z$~~