

ii) We assume it holds for  $k=n$

$$f\left(\sum_i^n \alpha_i \cdot x_i\right) \leq \sum_i^n \alpha_i \cdot f(x_i)$$

and prove for  $k=n+1$

$$\text{Inductive step: } f\left(\sum_i^{n+1} \alpha_i \cdot x_i\right) \leq \sum_i^{n+1} \alpha_i \cdot f(x_i)$$

We want

$f\left(\sum_i^n \alpha_i \cdot x_i\right)$  to be similar to convex definition so we can use our inequality hypothesis.

$$\text{NOTE: } \sum_i^n \frac{\alpha_i}{t} = 1$$

We define:  $t = 1 - \alpha_{n+1}$ , and rewrite:

$$f\left(\sum_i^n \alpha_i \cdot x_i\right) = f\left(t \cdot \sum_i^n \frac{\alpha_i}{t} \cdot x_i + (1-t) \cdot x_{n+1}\right) \stackrel{\text{convexity hypothesis}}{\leq} t \cdot f\left(\sum_i^n \frac{\alpha_i}{t} \cdot x_i\right) + (1-t) f(x_{n+1}) \leq$$

we assume it  
holds for  
 $k=n$

$$\leq t \cdot \sum_i^n \frac{\alpha_i}{t} \cdot f(x_i) + (1-t) \cdot f(x_{n+1}) =$$

we bring  
back  $t$   
in the sum  
and we  
to  $\alpha_{n+1} = 1-t$

$$= \sum_i^n \alpha_i \cdot f(x_i) + \alpha_{n+1} \cdot f(x_{n+1}) = \sum_i^{n+1} \alpha_i \cdot f(x_i)$$

4  $\rightarrow$  1 We can prove this just by ~~setting~~  $k=2$  coefficients  $\downarrow$  to 0.

$\downarrow$   
using a case  
where

are set