

$$1. f: X \rightarrow [-\infty, \infty], X \subset \mathbb{R}^n.$$

$$\Rightarrow \text{epigraph is given by } \text{epi}(f) = \{(x, w) \mid x \in X, w \in \mathbb{R}, f(x) \leq w\}$$

$$2. f: X \rightarrow [-\infty, \infty], \Rightarrow \text{effective domain is given by}$$

$$\text{dom}(f) = \{x \in X \mid f(x) < \infty\}$$

$$3. \text{dom}(f) = \{x \mid \exists w \in \mathbb{R}, \text{ s.t.}, (x, w) \in \text{epi}(f)\}$$

$$\text{proof: } \textcircled{1} x \in \text{dom}(f), \therefore \exists w = f(x) \in \mathbb{R}, \text{ s.t.}, f(x) \leq w.$$

$$\therefore (x, w) \in \text{epi}(f) \quad \therefore x \in \text{right}$$

$$\textcircled{2} x \in \text{right}, \therefore \exists w \in \mathbb{R}, \text{ s.t.}, (x, w) \in \text{epi}(f)$$

$$\therefore f(x) \leq w < \infty \quad \therefore x \in \text{dom}(f)$$

$$4. \therefore \text{dom}(f) = \text{projection of } \text{epi}(f) \text{ on } \mathbb{R}^n.$$

$$5. \text{epi}(f) = \text{epi}(f|_{\text{dom}(f)}) = \{(x, w) \mid x \in \text{dom}(f), w \in \mathbb{R}, f|_{\text{dom}(f)}(x) \leq w\}$$

$$\text{proof: } (x, w) \in \text{epi}(f) \Leftrightarrow x \in X, f(x) \leq w < \infty$$

$$\Leftrightarrow x \in \text{dom}(f), f|_{\text{dom}(f)}(x) \leq w$$

$$\Leftrightarrow (x, w) \in \text{epi}(f|_{\text{dom}(f)})$$

$$6. \text{dom}(f|_{\text{dom}(f)}) = \{x \in \text{dom}(f) \mid f|_{\text{dom}(f)}(x) < \infty\}$$

$$7. \text{let } g(x) = \begin{cases} f(x), & x \in X \\ \infty, & x \notin X \end{cases} = \{x \in \text{dom}(f)\} = \text{dom}(f)$$

$$\Rightarrow \text{epi}(g) = \text{epi}(f), \text{dom}(g) = \text{dom}(f)$$

$$\text{proof: } \textcircled{1} \text{dom}(g) = \{x \in \mathbb{R}^n \mid g(x) < \infty\} = \{x \in X \mid f(x) < \infty\}$$

$$\textcircled{2} g|_{\text{dom}(g)} = g|_{\text{dom}(f)} = f|_{\text{dom}(f)}$$

$$\textcircled{3} \therefore \text{epi}(g) = \text{epi}(g|_{\text{dom}(g)}) = \text{epi}(f|_{\text{dom}(f)}) = \text{epi}(f) = \text{dom}(f)$$