



Definition

Let $f : D \rightarrow \mathbf{R}$ be a multivariate real-valued function where $D \subset \mathbf{R}^d$. The *graph* of f is the set in \mathbf{R}^{d+1} defined by

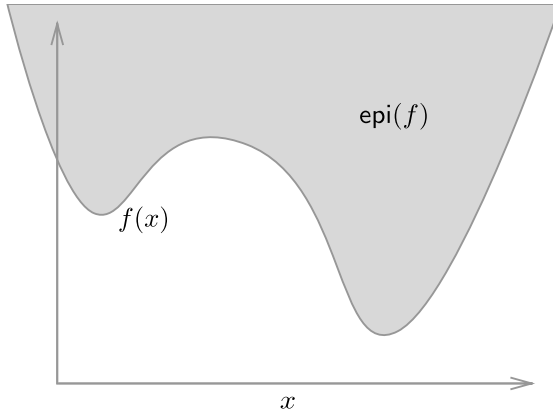
$$\{(x, f(x)) \in \mathbf{R}^d \times \mathbf{R} \mid x \in D\}$$

Of course, in these sheets, the graph is the *same object* as the function f (see discussion in **Functions**). The *epigraph* of f is the set in \mathbf{R}^{d+1} defined by

$$\{(x, \alpha) \in D \times \mathbf{R} \mid f(x) \leq \alpha\}.$$

The prefix “epi” is Greek, meaning “upon” or “above”. It is merited (see the visualization below) by the fact that $f \neq \text{epi } f$.

Visualization of epigraph



Notation

We denote the epigraph of a function f by $\text{epi } f$.

Extension to extended real numbers

We can extend this concept in the natural way to extended real value function $f : D \rightarrow \bar{\mathbf{R}}$.

$$\text{epi } f \{ (x, \alpha) \in D \times \mathbf{R} \mid f(x) \leq \alpha \}$$

Caution, in this case $f \not\in \text{epi } f$.

