



## Why

We generalize convex functions to arbitrary vector spaces.

## Definition

Suppose  $X$  is a vector space over  $\mathbf{R}$ ,  $D \subset X$  and  $f : D \rightarrow \bar{\mathbf{R}}$ . As before, define

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

$f$  is convex if  $\text{epi } f$  is convex. It is straightforward that  $f$  is convex if and only if

$$f(tx + (1 - t)y) \leq tf(x) + (1 - t)f(y)$$

for all  $t \in [0, 1]$  and  $x, y \in D$ .

## Examples

Any norm on  $X$  is a convex function.



