



Why

We want a condition for a unique minimizer.

Definition

Suppose $X \subset \mathbf{R}$ is convex. A function $f : X \rightarrow \mathbf{R}$ is *strictly convex* if

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

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

f is *strictly concave* if $-f$ is convex.

