



## Why

We speak of functions which always bends up.<sup>1</sup>

## Definition

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

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

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

In other words, a real-valued function is a function defined on a convex set of real numbers for which the result of the function on a convex combination of any two points in the domain is smaller than the convex combination of the same length of the value of the function on the endpoints.

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

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<sup>1</sup>Future editions may expand.



