



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

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

The *epigraph* of f is the set in \mathbf{R}^{d+1} defined by

$$\{(x, t) \in \mathbf{R}^d \mid x \in D \text{ and } f(x) \leq t\}.$$

Notation

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

Connecting convex sets and convex functions

A function $f : \mathbf{R}^d \rightarrow \mathbf{R}$ is convex if and only if $\text{epi } f$ is a convex set.

Note on terminology

The prefix “epi” is Greek, meaning “above”.

