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solution x^* to this optimization problem which has n binding

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R is log-concave and $a > 0$, then the function $g = f \circ \log$ is log-concave, where $\text{dom} g = \{x \in \mathbb{R}^n \mid f(x) > a\}$.

Solution. We have for $x, y \in \text{dom} f$ with $f(x) > a$, $f(y) > a$, and $0 < \theta < 1$, $f(\theta x + (1-\theta)y) \geq \theta f(x) + (1-\theta)f(y) > a$. The
last inequality follows from Hölder's inequality $u_1 v_1 + u_2 v_2 \leq (u_1^2 + u_2^2)^{1/2} (v_1^2 + v_2^2)^{1/2}$ ($u_1 = \theta, u_2 = 1-\theta$).

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