

**Definition 14.24.** [17Y] Let  $C \subset \mathbb{R}^n$  be a convex set, and  $f : C \rightarrow \mathbb{R}$  a function.  $f$  is convex if

$$\forall t \in [0, 1], \quad \forall x, y \in C, \quad f(tx + (1 - t)y) \leq tf(x) + (1 - t)f(y) .$$

$f$  is strictly convex if also

$$\forall t \in (0, 1), \quad \forall x, y \in C, x \neq y, \quad f(tx + (1 - t)y) < tf(x) + (1 - t)f(y) .$$