Exercises

E15.b.10 [186] Prerequisites:[10C],[109],[184].Difficulty:*.

Let $C \subset \mathbb{R}^n$ be an open convex set, and $f : C \to \mathbb{R}$ a convex function, show that f is continuous.

Note:*In the case of dimension $n = 1$, the proof is much easier, see [18M].*

Solution 1. [187]