Remark 14.50. [23N] The vice versa is also true: given $A \subset \mathbb{R}^n$ a closed convex set, a convex function $f: \mathbb{R}^n \to \mathbb{R}$ such that $A = \{x: f(x) \leq 0\}$ always exists: For example, you can use $f = d_A$, as seen in [19B] in the previous section.