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MATHEMATICAL CONCEPTS 9 Theorem9 LetM

R be a convex set and $f: M \rightarrow R$. Then: 1. If f is concave, then P

$A = \{x \in M \mid f(x) \geq \alpha\}$ is a convex set for any $\alpha \in R$;

2. If f is convex, then the lower level set $P_\alpha = \{x \in M \mid f(x) \leq \alpha\}$

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