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R is log-concave and  $a > 0$ , then the function  $g = f$  is log-concave, where  $dom g = \{x \mid f(x) > a\}$ . Solution. We have for  $x, y \in dom f$  with  $f(x) > a, f(y) > a$ , and  $0 < \lambda \leq 1$ ,  $f(\lambda x + (1-\lambda)y) \geq \lambda f(x) + (1-\lambda)f(y) > \lambda a + (1-\lambda)a = a$ . The last inequality follows from Holder's inequality  $u_1 v_1 + u_2 v_2 \leq (u_1^2 + u_2^2)(v_1^2 + v_2^2)$  ( $u_1 = \lambda, u_2 = 1-\lambda$ ).

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