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

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