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$R$  is log-concave and  $a > 0$ , then the function  $g = f \circ \log$  is log-concave, where  $\text{dom} g = \{x \mid \text{dom} f \circ \log\}$

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$f(x) > a$ . 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  $u^p + v^p \geq (u+v)^p$  ( $p \geq 1$ ).

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