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Proposition 2 Jensen's Inequality Suppose A is a convex set in \mathbb{R}^n and $f: A \rightarrow \mathbb{R}$ is a concave function Then for any integer $m \geq 1$ $f(\frac{1}{m} \sum_{i=1}^m x_i) \geq \frac{1}{m} \sum_{i=1}^m f(x_i)$

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