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[fpTx=u: U\(x=u\) lg \(2\) = umin. z. fpTz : U\(z\) lg \(3\) = uE\(p;1\) = ue\(p\) In \(2\) above it does not matter if we choose x or x=u directly as long as the objective function and the con- strain remain the same. We can do this because of the objective function is linear in x. In \(3\) we simply rewrite x=uas z.](#)

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[Answer \(a\) \(x;y\)jy= ex This set is not convex. Any combination of points would be outside the set. For example, \(0;1\) and \(1;e\) 2\(x;y\)jy= ex, but combination of the two vectors with t= 1 2 not: \(1 2;e+1 2\) 2= \(x;y\)jy= ex. \(b\) \(x;y\)jy ex This set is convex. Proof: Let \(x 1;y 1\), \(x 2;y 2\) 2S = \(x;y\)jy ex. Since y = ex is a continuous](#)

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