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 R is log-concave and $a > 0$, then the function $g = f \circ \log$ is log-concave, where $\text{dom} g = \{x \mid f(x) > 0\}$. Solution. We have for $x, y \in \text{dom} f$ with $f(x) > 0, f(y) > 0$, and $0 < \lambda < 1, f(\lambda x + (1 - \lambda)y) \geq \lambda f(x) + (1 - \lambda)f(y)$. Let $a = f(x) > 0, b = f(y) > 0$. The last inequality follows from Hölder's inequality $u^p + v^p \geq (u + v)^p$ ($u, v \geq 0, p \geq 1$).

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