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Let $M \subseteq \mathbb{R}^n$ be a convex set and $f: M \rightarrow \mathbb{R}$ a function. Then:
1. If f is concave, then $P = \{x \in M \mid f(x) \geq \alpha\}$ is a convex set for any $\alpha \in \mathbb{R}$.
2. If f is convex, then the lower level set $P_\alpha = \{x \in M \mid f(x) \leq \alpha\}$ is a convex set for any $\alpha \in \mathbb{R}$.

Definition 1.1 Let $M \subseteq \mathbb{R}^n$ be a convex set and $f: M \rightarrow \mathbb{R}$ a function. Then:
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