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 R is log-concave and $a > 0$, then the function $g = f \circ \log$ is log-
concave, where $\text{dom} g = \{x \mid f(x) > a\}$. Solution. We have
for $x, y \in \text{dom} g$ with $f(x) > a$, $f(y) > a$, and $0 < \theta < 1$, $f(\theta x + (1-\theta)y) > a$
 $f(\theta x + (1-\theta)y) > a \implies (f(\theta x + (1-\theta)y))^{1-\theta} > a^{1-\theta}$
 $(f(x)^\theta f(y)^{1-\theta})^{1-\theta} > a^{1-\theta} : \text{The last inequality follows from H}$
older's inequality $u_1^{1-\theta} + u_2^{1-\theta} \geq (u_1 + u_2)^{1-\theta}$ ($u_i > 0$).

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