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There are Many Totally Convex Functions

Let K be a convex subset of a normed linear space and let R^1 denote the real line. We show that there are many (in the sense of Baire category) strictly convex and totally convex functions $f: K \to R^1$. It is known that the existence of such functions is crucial in numerous optimization algorithms.

Keywords: Complete metric space, essentially strictly convex function, generic property, strictly convex function, totally convex function.

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