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$f_{pTx}=u: U(x=u) \quad 1g \quad (2) = \text{umin. z.}$   $f_{pTz} : U(z) \quad 1g \quad (3) = uE(p;1) = ue(p)$  In (2) above it does not matter if we choose  $x$  or  $x=u$  directly as long as the objective function and the constraint remain the same. We can do this because of the objective function is linear in  $x$ . In (3) we simply rewrite  $x=u$  as  $z$ .

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