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Then $E(p;u) = E(p;V(p;M)) = M = pTx$; where x is the optimal bundle. Since U is continuous, there exists a bundle x_0 in the neighbourhood of x such that $U(x_0) = u_0 > u$. Since U strictly increasing, E is strictly increasing in u , so that $E(p;u_0) > E(p;u) = M$. This contradicts the assumption that M is an upper bound.

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