Lecture 6: Convex Sets

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Outline

1. Definition and Examples
2. Algebraic Operations with Convex Sets
3. The Convex Hull
4. Convex Cones
5. Topological Properties of Convex Sets

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1. Definition and Examples
2. Algebraic Operations with Convex Sets
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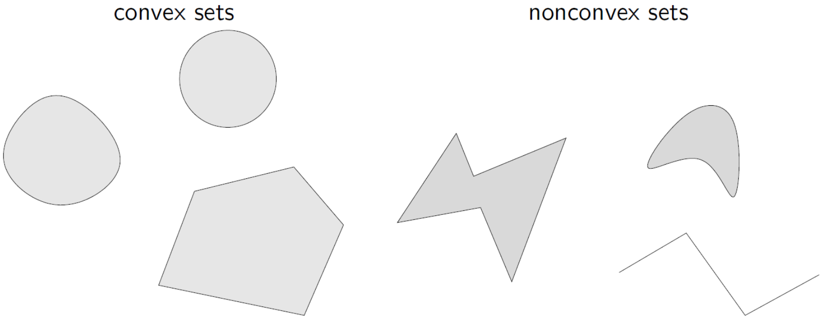
Definition

A set $C \subseteq \mathbb{R}^n$ is called convex if for any $\mathbf{x}, \mathbf{y} \in C$ and $\lambda \in [0, 1]$, the point $\lambda\mathbf{x} + (1 - \lambda)\mathbf{y}$ belongs to C.

- The above definition is equivalent to saying that for any $\mathbf{x}, \mathbf{y} \in C$, the line segment $[\mathbf{x}, \mathbf{y}]$ is also in C.



- Lines: a line in $\mathbb{R}^n$ is a set of the form

$$L = \{\mathbf{z} + t\mathbf{d} : t \in \mathbb{R}\},$$

  where $\mathbf{z}, \mathbf{d} \in \mathbb{R}^n$ and $\mathbf{d} \neq \mathbf{0}$.
- $[\mathbf{x}, \mathbf{y}], (\mathbf{x}, \mathbf{y})$ for $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$ $(\mathbf{x} \neq \mathbf{y})$.
- $\varnothing, \mathbb{R}^n$.
- A hyperplane is a set of the form

$$H = \{\mathbf{x} \in \mathbb{R}^n : \mathbf{a}^\top \mathbf{x} = b\} \quad (\mathbf{a} \in \mathbb{R}^n \setminus \{\mathbf{0}\}, b \in \mathbb{R})$$

  The associated half-space is the set

$$H^- = \{\mathbf{x} \in \mathbb{R}^n : \mathbf{a}^\top \mathbf{x} \leq b\}$$

  Both hyperplanes and half-spaces are convex sets.

Lemma

Let $\mathbf{c} \in \mathbb{R}^n$ *and* $r > 0$. *Then the open ball*

$$B(\mathbf{c}, r) = \{\mathbf{x} \in \mathbb{R}^n : \|\mathbf{x} - \mathbf{c}\| < r\}$$

and the closed ball

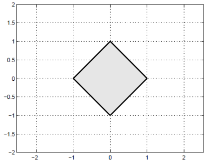
$$B[\mathbf{c}, r] = \{\mathbf{x} \in \mathbb{R}^n : \|\mathbf{x} - \mathbf{c}\| \leq r\}$$

are convex.

Note that the norm is an arbitrary norm defined over $\mathbb{R}^n$.

Proof. In class

l_1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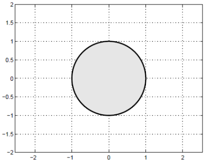
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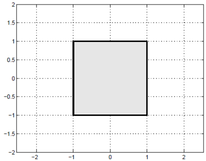
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An ellipsoid is a set of the form

$$E = \{\mathbf{x} \in \mathbb{R}^n : \mathbf{x}^\top \mathbf{Q}\mathbf{x} + 2\mathbf{b}^\top \mathbf{x} + c \leq 0\},$$

where $\mathbf{Q} \in \mathbb{R}^{n\times n}$ is positive semidefinite, $\mathbf{b} \in \mathbb{R}^n$ and $c \in \mathbb{R}$.

Lemma

E is convex.

Proof.

- Write E as $E = \{\mathbf{x} \in \mathbb{R}^n : f(\mathbf{x}) \le 0\}$ where $f(\mathbf{x}) \equiv \mathbf{x}^\top \mathbf{Q}\mathbf{x} + 2\mathbf{b}^\top \mathbf{x} + c$.
- Take $\mathbf{x}, \mathbf{y} \in E$ and $\lambda \in [0,1]$. Then $f(\mathbf{x}) \le 0, f(\mathbf{y}) \le 0$.
- The vector $\mathbf{z} = \lambda \mathbf{x} + (1-\lambda)\mathbf{y}$ satisfies
  $\mathbf{z}^\top \mathbf{Q}\mathbf{z} = \lambda^2 \mathbf{x}^\top \mathbf{Q}\mathbf{x} + (1-\lambda)^2 \mathbf{y}^\top \mathbf{Q}\mathbf{y} + 2\lambda(1-\lambda)\mathbf{x}^\top \mathbf{Q}\mathbf{y}$.
- $\mathbf{x}^\top \mathbf{Q}\mathbf{y} \le \|\mathbf{Q}^{1/2}\mathbf{x}\| \cdot \|\mathbf{Q}^{1/2}\mathbf{y}\| = \sqrt{\mathbf{x}^\top \mathbf{Q}\mathbf{x}}\sqrt{\mathbf{y}^\top \mathbf{Q}\mathbf{y}} \le \frac{1}{2}(\mathbf{x}^\top \mathbf{Q}\mathbf{x} + \mathbf{y}^\top \mathbf{Q}\mathbf{y})$
- $\mathbf{z}^\top \mathbf{Q}\mathbf{z} \le \lambda \mathbf{x}^\top \mathbf{Q}\mathbf{x} + (1-\lambda)\mathbf{y}^\top \mathbf{Q}\mathbf{y}$
- $$\begin{aligned} f(\mathbf{z}) &= \mathbf{z}^\top \mathbf{Q}\mathbf{z} + 2\mathbf{b}^\top \mathbf{z} + c \\ &\le \lambda \mathbf{x}^\top \mathbf{Q}\mathbf{x} + (1-\lambda)\mathbf{y}^\top \mathbf{Q}\mathbf{y} + 2\lambda \mathbf{b}^\top \mathbf{x} + 2(1-\lambda)\mathbf{b}^\top \mathbf{y} + \lambda c + (1-\lambda)c \\ &= \lambda f(\mathbf{x}) + (1-\lambda) f(\mathbf{y}) \le 0. \end{aligned}$$

$\square$

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3 The Convex Hull

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5 Topological Properties of Convex Sets

Lemma

Let $C_i \subseteq \mathbb{R}^n$ be a convex set for any $i \in I$ where I is an index set (possibly infinite). Then the set $\bigcap_{i \in I} C_i$ is convex.

Proof. In class

Example: Consider the set

$$P = \{\mathbf{x} \in \mathbb{R}^n : \mathbf{A}\mathbf{x} \leq \mathbf{b}\}$$

where $\mathbf{A} \in \mathbb{R}^{m \times n}$ and $\mathbf{b} \in \mathbb{R}^m$. P is called a convex polyhedron and it is indeed convex. Why?

Theorem (preservation under addition, cartesian product, forward and inverse linear mappings)

1. *Let* $C_1, C_2, ..., C_k \subseteq \mathbb{R}^n$ *be convex sets and let* $\mu_1, \mu_2, ..., \mu_k \in \mathbb{R}$. *Then the set* $\mu_1 C_1 + \mu_2 C_2 + ... + \mu_k C_k$ *is convex.*
2. *Let* $C_i \subseteq \mathbb{R}^{k_i}, i = 1, 2, ..., m$ *be convex sets. Then the cartesian product*
$$C_1 \times C_2 \times ... \times C_m = \{(\mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_m) : \mathbf{x}_i \in C_i, i = 1, 2, ..., m\}$$
is convex.
3. *Let* $M \subseteq \mathbb{R}^n$ *be a convex set and let* $\mathbf{A} \in \mathbb{R}^{m \times n}$. *Then the set*
$$\mathbf{A}(M) = \{\mathbf{A}\mathbf{x} : \mathbf{x} \in M\}$$
is convex.
4. *Let* $D \subseteq \mathbb{R}^m$ *be a convex set and let* $\mathbf{A} \in \mathbb{R}^{m \times n}$. *Then the set*
$$\mathbf{A}^{-1}(D) = \{\mathbf{x} \in \mathbb{R}^n : \mathbf{A}\mathbf{x} \in D\}$$
is convex.

Convex Combinations

Given m points $\mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_m \in \mathbb{R}^n$, a convex combination of these m points is a vector of the form

$$\lambda_1 \mathbf{x}_1 + \lambda_2 \mathbf{x}_2 + ... + \lambda_m \mathbf{x}_m,$$

where $\lambda_1, \lambda_2, ..., \lambda_m$ are nonnegative numbers satisfying $\lambda_1 + \lambda_2 + ... + \lambda_m = 1$.

- A convex set is defined by the property that any convex combination of two points from the set is also in the set.
- We will now show that a convex combination of any number of points from a convex set is in the set.

Theorem

Let $C \subseteq \mathbb{R}^n$ be a convex set and let $\mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_m \in C$. Then for any $\boldsymbol{\lambda} \in \Delta_m$, the relation $\sum_{i=1}^m \lambda_i \mathbf{x}_i \in C$ holds.

Proof.

- Proof by induction on m. For $m = 1$ the result is obvious.
- Induction hypothesis: for any m vectors $\mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_m \in C$ and any $\boldsymbol{\lambda} \in \Delta_m$, $\sum_{i=1}^{m} \lambda_i \mathbf{x}_i \in C$. Will prove the theorem for $m + 1$ vectors.
- Suppose that $\mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_{m+1} \in C$ and that $\boldsymbol{\lambda} \in \Delta_{m+1}$. We will show that $\mathbf{z} \equiv \sum_{i=1}^{m+1} \lambda_i \mathbf{x}_i \in C$.
- If $\lambda_{m+1} = 1$, then $\mathbf{z} = \mathbf{x}_{m+1} \in C$ and the result obviously follows.
- If $\lambda_{m+1} < 1$ then

$$\mathbf{z} = \sum_{i=1}^{m} \lambda_i \mathbf{x}_i + \lambda_{m+1}\mathbf{x}_{m+1} = (1 - \lambda_{m+1}) \underbrace{\sum_{i=1}^{m} \frac{\lambda_i}{1 - \lambda_{m+1}} \mathbf{x}_i}_{\mathbf{v}} + \lambda_{m+1}\mathbf{x}_{m+1}$$

- $\mathbf{v} \in C$ and hence $\mathbf{z} = (1 - \lambda_{m+1})\mathbf{v} + \lambda_{m+1}\mathbf{x}_{m+1} \in C$.

$\square$

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Definition

Let $S \subseteq \mathbb{R}^n$. The convex hull of S, denoted by $\text{conv}(S)$, is the set comprising all the convex combinations of vectors from S:

$$\text{conv}(S) \equiv \{\sum_{i=1}^{k} \lambda_i \mathbf{x}_i : \mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_k \in S, \boldsymbol{\lambda} \in \Delta_k, k \in \mathbb{N}\}.$$

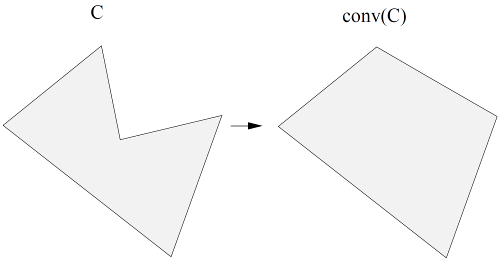

Figure: A nonconvex set and its convex hull

The Convex Hull

The convex hull $\text{conv}(S)$ is the "smallest" convex set containing S.

Lemma

Let $S \subseteq \mathbb{R}^n$. If $S \subseteq T$ for some convex set T, then $\text{conv}(S) \subseteq T$.

The convex hull $\text{conv}(S)$ is the "smallest" convex set containing S.

Lemma

Let $S \subseteq \mathbb{R}^n$. If $S \subseteq T$ for some convex set T, then $\text{conv}(S) \subseteq T$.

Proof.

- Suppose that indeed $S \subseteq T$ for some convex set T.
- To prove that $\text{conv}(S) \subseteq T$, take $\mathbf{z} \in \text{conv}(S)$.
- There exist $\mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_k \in S \subseteq T$ (where k is a positive integer), and $\boldsymbol{\lambda} \in \Delta_k$ such that $\mathbf{z} = \sum_{i=1}^k \lambda_i \mathbf{x}_i$.
- Since $\mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_k \in T$, it follows that $\mathbf{z} \in T$, showing the desired result.

□

Any element in the convex hull of a given set $S \subseteq \mathbb{R}^n$ can be represented as a convex combination of no more than $n+1$ vectors from S.

Theorem

Let $S \subseteq \mathbb{R}^n$ and let $\mathbf{x} \in \operatorname{conv}(S)$. Then there exist $\mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_{n+1} \in S$ such that $\mathbf{x} \in \operatorname{conv}(\{\mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_{n+1}\})$, that is, there exist $\boldsymbol{\lambda} \in \Delta_{n+1}$ such that

$$\mathbf{x} = \sum_{i=1}^{n+1} \lambda_i \mathbf{x}_i.$$

Proof.

- Let $\mathbf{x} \in \text{conv}(S)$. Then $\exists \mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_k \in S$ and $\boldsymbol{\lambda} \in \Delta_k$ s.t.

$$\mathbf{x} = \sum_{i=1}^{k} \lambda_i \mathbf{x}_i.$$

- We can assume that $\lambda_i > 0$ for all $i = 1, 2, ..., k$.
- If $k \leq n + 1$, the result is proven.
- Otherwise, if $k \geq n + 2$, then the vectors $\mathbf{x}_2 - \mathbf{x}_1, \mathbf{x}_3 - \mathbf{x}_1, ..., \mathbf{x}_k - \mathbf{x}_1$, being more than n vectors in $\mathbb{R}^n$, are necessarily linearly dependent $\Rightarrow$ $\exists \mu_2, \mu_3, ..., \mu_k$ not all zeros s.t.

$$\sum_{i=2}^{k} \mu_i (\mathbf{x}_i - \mathbf{x}_1) = \mathbf{0}.$$

Proof Contd.

- Defining $\mu_1 = -\sum_{i=2}^{k} \mu_i$, we obtain that $\sum_{i=1}^{k} \mu_i \mathbf{x}_i = \mathbf{0}$.
- Not all of the coefficients $\mu_1, \mu_2, ..., \mu_k$ are zeros and $\sum_{i=1}^{k} \mu_i = \mathbf{0}$.
- There exists an index i for which $\mu_i < 0$. Let $\alpha \in \mathbb{R}_+$. Then

$$\mathbf{x} = \sum_{i=1}^{k} \lambda_i \mathbf{x}_i = \sum_{i=1}^{k} \lambda_i \mathbf{x}_i + \alpha \sum_{i=1}^{k} \mu_i \mathbf{x}_i = \sum_{i=1}^{k} (\lambda_i + \alpha \mu_i) \mathbf{x}_i. \tag{1}$$

- We have $\sum_{i=1}^{k} (\lambda_i + \alpha \mu_i) = 1$, so (1) is a convex combination representation iff

$$\lambda_i + \alpha \mu_i \geq 0 \text{ for all } i = 1, ..., k. \tag{2}$$

- Since $\lambda_i > 0$ for all i, it follows that (2) is satisfied for all $\alpha \in [0, \epsilon]$ where $\epsilon = \min_{i:\mu_i<0} \{-\frac{\lambda_i}{\mu_i}\}$.

Proof Contd.

- If we substitute $\alpha = \epsilon$, then (2) still holds, but $\lambda_j + \epsilon\mu_j = 0$ for $j \in \text{argmin}_{i:\mu_i<0}\{-\frac{\lambda_i}{\mu_i}\}$.
- This means that we found a representation of $\mathbf{x}$ as a convex combination of $k-1$ (or less) vectors.
- This process can be carried on until a representation of $\mathbf{x}$ as a convex combination of no more than $n+1$ vectors is derived.

$\square$

Example

For $n = 2$, consider the four vectors

$$\mathbf{x}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \mathbf{x}_2 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \mathbf{x}_3 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \mathbf{x}_4 = \begin{pmatrix} 2 \\ 2 \end{pmatrix},$$

and let $\mathbf{x} \in \operatorname{conv}(\{\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4\})$ be given by

$$\mathbf{x} = \frac{1}{8}\mathbf{x}_1 + \frac{1}{4}\mathbf{x}_2 + \frac{1}{2}\mathbf{x}_3 + \frac{1}{8}\mathbf{x}_4 = \begin{pmatrix} \frac{13}{8} \\ \frac{11}{8} \end{pmatrix}.$$

Find a representation of $\mathbf{x}$ as a convex combination of no more than 3 vectors.

In class

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- A set S is called a cone if it satisfies the following property: for any $\mathbf{x} \in S$ and $\lambda \geq 0$, the inclusion $\lambda\mathbf{x} \in S$ is satisfied.
- The following lemma shows that there is a very simple and elegant characterization of convex cones.

Lemma

A set S is a convex cone if and only if the following properties hold:

1. $\mathbf{x}, \mathbf{y} \in S \Rightarrow \mathbf{x} + \mathbf{y} \in S$.
2. $\mathbf{x} \in S, \lambda \geq 0 \Rightarrow \lambda\mathbf{x} \in S$.

Simple exercise

- The convex polyhedron

$$C = \{\mathbf{x} \in \mathbb{R}^n : \mathbf{A}\mathbf{x} \le \mathbf{0}\}$$

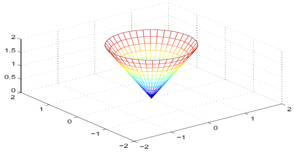
where $\mathbf{A} \in \mathbb{R}^{m \times n}$.

- The Lorenz cone, or ice cream cone is given by

$$L^n = \left\{ \begin{pmatrix} \mathbf{x} \\ t \end{pmatrix} \in \mathbb{R}^{n+1} : \|\mathbf{x}\| \le t, \mathbf{x} \in \mathbb{R}^n, t \in \mathbb{R} \right\}.$$

- Nonnegative polynomials: set consisting of all possible coefficients of polynomials of degree $n-1$ which are nonnegative over $\mathbb{R}$:

$$K^n = \{\mathbf{x} \in \mathbb{R}^n : x_1 t^{n-1} + x_2 t^{n-2} + \ldots + x_{n-1} t + x_n \ge 0, \forall t \in \mathbb{R}\}.$$



The Conic Hull

Definition

Given m points $\mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_m \in \mathbb{R}^n$, a conic combination of these m points is a vector of the form $\lambda_1\mathbf{x}_1 + \lambda_2\mathbf{x}_2 + ... + \lambda_m\mathbf{x}_m$, where $\boldsymbol{\lambda} \in \mathbb{R}^m_+$.

The definition of the conic hull is now quite natural.

Definition

Let $S \subseteq \mathbb{R}^n$. Then the conic hull of S, denoted by $\text{cone}(S)$, is the set comprising all the conic combinations of vectors from S:

$$\text{cone}(S) \equiv \left\{ \sum_{i=1}^{k} \lambda_i \mathbf{x}_i : \mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_k \in S, \boldsymbol{\lambda} \in \mathbb{R}^k_+ \right\}.$$

The conic hull of a set S is the smallest convex cone containing S.

Lemma

Let $S \subseteq \mathbb{R}^n$. If $S \subseteq T$ for some convex cone T, then $\text{cone}(S) \subseteq T$.

The following result is similar to Carathéodory Theorem.

Theorem (Conic Representation Theorem)

Let $S \subseteq \mathbb{R}^n$ and let $\mathbf{x} \in \text{cone}(S)$. Then there exist k linearly independent vectors $\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_k \in S$ such that $\mathbf{x} \in \text{cone}(\{\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_k\})$, that is, there exist $\boldsymbol{\lambda} \in \mathbb{R}^k_+$ such that

$$\mathbf{x} = \sum_{i=1}^{k} \lambda_i \mathbf{x}_i.$$

In particular, $k \leq n$.

Proof very similar to the proof of Carathéodory theorem; see page 107 of the textbook.

- Consider the convex polyhedron.

$$P = \{\mathbf{x} \in \mathbb{R}^n : \mathbf{A}\mathbf{x} = \mathbf{b}, \mathbf{x} \geq \mathbf{0}\}, \quad (\mathbf{A} \in \mathbb{R}^{m \times n}, \mathbf{b} \in \mathbb{R}^m)$$

- The rows of $\mathbf{A}$ are assumed to be linearly independent.
- The above is a standard formulation of the constraints of a linear programming problem.

Definition

$\bar{\mathbf{x}}$ is a basic feasible solution (bfs) of P if the columns of $\mathbf{A}$ corresponding to the indices of the positive values of $\bar{\mathbf{x}}$ are linearly independent.

Example. Consider the linear system:

$$x_1 + x_2 + x_3 = 6$$

$$x_2 + x_4 = 3$$

$$x_1, x_2, x_3, x_4 \geq 0.$$

Find all the basic feasible solutions. In class

Existence of bfs's

Theorem

Let $P = \{\mathbf{x} \in \mathbb{R}^n : \mathbf{A}\mathbf{x} = \mathbf{b}, \mathbf{x} \geq \mathbf{0}\}$*, where* $\mathbf{A} \in \mathbb{R}^{m \times n}, \mathbf{b} \in \mathbb{R}^m$*. If* $P \neq \varnothing$*, then it contains at least one bfs.*

Proof.

- $P \neq \varnothing \Rightarrow \mathbf{b} \in \text{cone}(\{\mathbf{a}_1, \mathbf{a}_2, ..., \mathbf{a}_n\})$ where $\mathbf{a}_i$ denotes the i-th column of $\mathbf{A}$.
- By the conic representation theorem, there exist indices $i_1 < i_2 < ... < i_k$ and k numbers $y_{i_1}, y_{i_2}, ..., y_{i_k} \geq 0$ such that $\mathbf{b} = \sum_{j=1}^{k} y_{i_j} \mathbf{a}_{i_j}$ and $\mathbf{a}_{i_1}, \mathbf{a}_{i_2}, ..., \mathbf{a}_{i_k}$ are linearly independent.
- Denote $\bar{\mathbf{x}} = \sum_{j=1}^{k} y_{i_j} \mathbf{e}_{i_j}$. Then obviously $\bar{\mathbf{x}} \geq \mathbf{0}$ and in addition

$$\mathbf{A}\bar{\mathbf{x}} = \sum_{j=1}^{k} y_{i_j} \mathbf{A}\mathbf{e}_{i_j} = \sum_{j=1}^{k} y_{i_j} \mathbf{a}_{i_j} = \mathbf{b}.$$

- Therefore, $\bar{\mathbf{x}}$ is contained in P and the columns of $\mathbf{A}$ corresponding to the indices of the positive components of $\bar{\mathbf{x}}$ are linearly independent, meaning that P contains a bfs.

□

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Theorem

Let $C \subseteq \mathbb{R}^n$ be a convex set. Then $\mathrm{cl}(C)$ is a convex set.

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Let $C \subseteq \mathbb{R}^n$ be a convex set. Then $\mathrm{cl}(C)$ is a convex set.

Proof.

- Let $\mathbf{x}, \mathbf{y} \in \mathrm{cl}(C)$ and let $\lambda \in [0, 1]$.
- There exist sequences $\{\mathbf{x}_k\}_{k \geq 0} \subseteq C$ and $\{\mathbf{y}_k\}_{k \geq 0} \subseteq C$ for which $\mathbf{x}_k \to \mathbf{x}$ and $\mathbf{y}_k \to \mathbf{y}$ as $k \to \infty$.
- (*) $\lambda \mathbf{x}_k + (1 - \lambda)\mathbf{y}_k \in C$ for any $k \geq 0$.
- (**) $\lambda \mathbf{x}_k + (1 - \lambda)\mathbf{y}_k \to \lambda \mathbf{x} + (1 - \lambda)\mathbf{y}$.
- (*)+(**) $\Rightarrow \lambda \mathbf{x} + (1 - \lambda)\mathbf{y} \in \mathrm{cl}(C)$.

$\square$

Theorem

Let C be a convex set and assume that $\text{int}(C) \neq \varnothing$*. Suppose that* $\mathbf{x} \in \text{int}(C)$ *and* $\mathbf{y} \in \text{cl}(C)$*. Then* $(1-\lambda)\mathbf{x} + \lambda\mathbf{y} \in \text{int}(C)$ *for any* $\lambda \in [0, 1)$*.*

Proof.

- There exists $\epsilon > 0$ such that $B(\mathbf{x}, \epsilon) \subseteq C$.
- Let $\mathbf{z} = (1-\lambda)\mathbf{x} + \lambda\mathbf{y}$. We will show that $B(\mathbf{z}, (1-\lambda)\epsilon) \subseteq C$.
- Let $\mathbf{w} \in B(\mathbf{z}, (1-\lambda)\epsilon)$. Since $\mathbf{y} \in \mathrm{cl}(C)$, $\exists \mathbf{w}_1 \in C$ s.t.

$$\|\mathbf{w}_1 - \mathbf{y}\| < \frac{(1-\lambda)\epsilon - \|\mathbf{w} - \mathbf{z}\|}{\lambda}. \tag{3}$$

- Set $\mathbf{w}_2 = \frac{1}{1-\lambda}(\mathbf{w} - \lambda\mathbf{w}_1)$. Then

$$\begin{aligned}\|\mathbf{w}_2 - \mathbf{x}\| =& \left\|\frac{\mathbf{w} - \lambda\mathbf{w}_1}{1-\lambda} - \mathbf{x}\right\| = \frac{1}{1-\lambda}\|(\mathbf{w} - \mathbf{z}) + \lambda(\mathbf{y} - \mathbf{w}_1)\| \\ \leq& \frac{1}{1-\lambda}(\|\mathbf{w} - \mathbf{z}\| + \lambda\|\mathbf{w}_1 - \mathbf{y}\|) < \epsilon \quad \text{(using (3))},\end{aligned}$$

- Hence, since $B(\mathbf{x}, \epsilon) \subseteq C$, it follows that $\mathbf{w}_2 \in C$. Finally, since $\mathbf{w} = \lambda\mathbf{w}_1 + (1-\lambda)\mathbf{w}_2$ with $\mathbf{w}_1, \mathbf{w}_2 \in C$, we have that $\mathbf{w} \in C$.

$\square$

Theorem

Let $C \subseteq \mathbb{R}^n$ be a convex set. Then $\text{int}(C)$ *is convex.*

Proof.

- If $\text{int}(C) = \varnothing$, then the theorem is obviously true.
- Otherwise, let $\mathbf{x}_1, \mathbf{x}_2 \in \text{int}(C)$, and let $\lambda \in (0, 1)$.
- By the LSP, $\lambda\mathbf{x}_1 + (1 - \lambda)\mathbf{x}_2 \in \text{int}(C)$, establishing the convexity of $\text{int}(C)$.

□

Combination of Closure and Interior

Lemma

Let C be a convex set with a nonempty interior. Then

1. $\text{cl}(\text{int}(C)) = \text{cl}(C)$.
2. $\text{int}(\text{cl}(C)) = \text{int}(C)$.

Lemma

Let C be a convex set with a nonempty interior. Then

1. $\mathrm{cl}(\mathrm{int}(C)) = \mathrm{cl}(C)$.

2. $\mathrm{int}(\mathrm{cl}(C)) = \mathrm{int}(C)$.

Proof of 1.

- Obviously, $\mathrm{cl}(\mathrm{int}(C)) \subseteq \mathrm{cl}(C)$ holds.
- To prove that opposite, let $\mathbf{x} \in \mathrm{cl}(C)$, $\mathbf{y} \in \mathrm{int}(C)$.
- Then $\mathbf{x}_k = \frac{1}{k}\mathbf{y} + (1 - \frac{1}{k})\mathbf{x} \in \mathrm{int}(C)$ for any $k \geq 1$.
- Since $\mathbf{x}$ is the limit (as $k \to \infty$) of the sequence $\{\mathbf{x}_k\}_{k \geq 1} \subseteq \mathrm{int}(C)$, it follows that $\mathbf{x} \in \mathrm{cl}(\mathrm{int}(C))$.

$\square$

For the proof of 2, see pages 109, 110 of the textbook for the proof of Lemma 6.30(b).

- In general, the convex hull of a closed set is not necessarily a closed set.
- Example: $S = \{(0,0)^\top\} \cup \{(x,y)^\top : xy \geq 1, x \geq 0, y \geq 0\}$.

Theorem

Let $S \subseteq \mathbb{R}^n$ be a compact set. Then $\text{conv}(S)$ is compact.

Proof.

- $\exists M > 0$ such that $\|\mathbf{x}\| \leq M$ for any $\mathbf{x} \in S$.
- Let $\mathbf{y} \in \text{conv}(S)$. Then there exist $\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_{n+1} \in S$ and $\boldsymbol{\lambda} \in \Delta_{n+1}$ for which $\mathbf{y} = \sum_{i=1}^{n+1} \lambda_i \mathbf{x}_i$ and therefore

$$\|\mathbf{y}\| = \|\sum_{i=1}^{n+1} \lambda_i \mathbf{x}_i\| \leq \sum_{i=1}^{n+1} \lambda_i \|\mathbf{x}_i\| \leq M \sum_{i=1}^{n+1} \lambda_i = M,$$

  establishing the boundedness of $\text{conv}(S)$.
- To prove the closedness of $\text{conv}(S)$, let $\{\mathbf{y}_k\}_{k \geq 1} \subseteq \text{conv}(S)$ be a sequence converging to $\mathbf{y} \in \mathbb{R}^n$.
- There exist $\mathbf{x}_1^k, \mathbf{x}_2^k, \ldots, \mathbf{x}_{n+1}^k \in S$ and $\boldsymbol{\lambda}^k \in \Delta_{n+1}$ such that

$$\mathbf{y}_k = \sum_{i=1}^{n+1} \lambda_i^k \mathbf{x}_i^k. \tag{4}$$

Proof Contd.

- By the compactness of S and Δ_{n+1}, it follows that $\{(\boldsymbol{\lambda}^k, \mathbf{x}_1^k, \mathbf{x}_2^k, \ldots, \mathbf{x}_{n+1}^k)\}_{k\geq 1}$ has a convergent subsequence $\{(\boldsymbol{\lambda}^{k_j}, \mathbf{x}_1^{k_j}, \mathbf{x}_2^{k_j}, \ldots, \mathbf{x}_{n+1}^{k_j})\}_{j\geq 1}$ whose limit will be denoted by

$$(\boldsymbol{\lambda}, \mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_{n+1})$$

  with $\boldsymbol{\lambda} \in \Delta_{n+1}$, $\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_{n+1} \in S$
- Taking the limit $j \to \infty$ in

$$\mathbf{y}_{k_j} = \sum_{i=1}^{n+1} \lambda_i^{k_j} \mathbf{x}_i^{k_j},$$

  we obtain that $\mathbf{y} = \sum_{i=1}^{n+1} \lambda_i \mathbf{x}_i \in \text{conv}(S)$ as required.

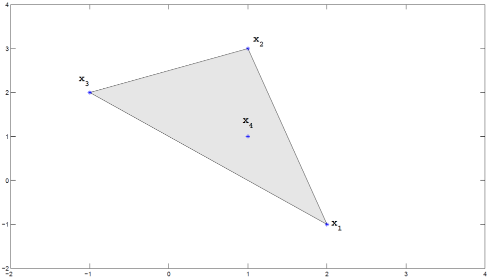
$\square$

Extreme Points

Definition

Let $S \subseteq \mathbb{R}^n$ be a convex set. A point $\mathbf{x} \in S$ is called an extreme point of S if there do not exist $\mathbf{x}_1, \mathbf{x}_2 \in S$ ($\mathbf{x}_1 \neq \mathbf{x}_2$) and $\lambda \in (0, 1)$, such that $\mathbf{x} = \lambda \mathbf{x}_1 + (1 - \lambda)\mathbf{x}_2$.

- The set of extreme point is denoted by $\text{ext}(S)$.
- For example, the set of extreme points of a convex polytope (bounded polyhedron) consists of all its vertices.



Theorem

Let $P = \{\mathbf{x} \in \mathbb{R}^n : \mathbf{A}\mathbf{x} = \mathbf{b}, \mathbf{x} \geq \mathbf{0}\}$*, where* $\mathbf{A} \in \mathbb{R}^{m \times n}$ *has linearly independent rows and* $\mathbf{b} \in \mathbb{R}^m$*. Then* $\bar{\mathbf{x}}$ *is a basic feasible solution of* P *if and only if it is an extreme point of* P*.*

Theorem 6.34 in the book.

Krein-Milman Theorem

Theorem

Let $S \subseteq \mathbb{R}^n$ be a compact convex set. Then

$$S = \text{conv}(\text{ext}(S)).$$