

1. Problem 1: Carathéodory's theorem

Let $P \subseteq \mathbb{R}^n$ be a non-empty polytope and let $x \in P$. We prove Carathéodory's theorem, namely that x is a convex combination of at most $n + 1$ many vertices of P .

1.a Let $V = \text{vertices}(P)$ and define

$$Q := \left\{ \lambda \in \mathbb{R}_{\geq 0}^V : \sum_{v \in V} \lambda_v v = x \quad \text{and} \quad \sum_{v \in V} \lambda_v = 1 \right\}$$

Show that Q is a non-empty polytope.