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4.1 Convex sets

Here we restrict to the case where  $k = \mathbb{R}$ .

**Definition.** A subset  $Y$  of an affine space  $X$  is called *convex* if for any  $P, Q \in Y$  the segment

$$[PQ] = \{(1 - t)P + tQ : t \in [0, 1]\}$$

lies in  $Y$ .

**Examples 4.1.** We have

- 1. Any affine subspace of a real affine space is a convex set.
- 2. The interior of any triangle, trapezoid, regular Polygon, tetrahedron or parallelepiped.
- 3. The interior of a circle or the interior of any  $n$ -dimensional ball.
- 4. Closed and open half-spaces.

**Remark 4.2.** If  $\mathcal{C}$  is a family of convex sets in  $X$ , then

$$\bigcap_{C \in \mathcal{C}} C \text{ is convex.}$$

**Remark 4.3.** If  $M$  is convex then so are its interior  $\overset{\circ}{M}$  and its closure  $\overline{M}$ .

**Remark 4.4.**  $Y \subseteq X$  is convex if and only if (why?)

$$\forall m \in \mathbb{N}, \forall P_1, \dots, P_m \in X \text{ and } \forall \mu_1, \dots, \mu_m \in [0, 1] \text{ with } \sum_{i=1}^m \mu_i = 1 \text{ we have } \text{Bar}(P_1, \dots, P_m; \mu_1, \dots, \mu_m) \in Y. \quad (4.1)$$

**Definition.** The affine combination (4.1) with coefficients in  $[0, 1]$  is called *convex combination*.

## 4.2 Convex hulls

**Definition.** For a subset  $M$  of the affine space  $X$ , the *convex hull* of  $M$  is

$$\text{conv}(M) = \bigcap \{Y : \text{convex subset of } X \text{ containing } M\}.$$

**Proposition 4.5.** For  $M, N \subseteq X$  we have

1.  $M \subseteq \text{conv}(M)$ ,
2.  $\text{conv}(M)$  is a convex set,
3. if  $Y$  is a convex set containing  $M$  then  $\text{conv}(M) \subseteq Y$ ,
4. if  $M \subseteq N$  then  $\text{conv}(M) \subseteq \text{conv}(N)$ ,
5.  $\text{conv}(M) = M$  if and only if  $M$  is a convex set,
6.  $\text{conv}(\text{conv}(M)) = \text{conv}(M)$ ,
7.  $\text{conv}(M) \subseteq \text{aff}(M)$ .

**Theorem 4.6** (Carathéodory). For  $M \subseteq X$

$$\text{conv}(M) = \left\{ \text{Bar}(P_0, \dots, P_m; \mu_1, \dots, \mu_m) : \forall m \leq n, \forall P_0, \dots, P_m \in X \text{ and } \forall \mu_0, \dots, \mu_m \in [0, 1] \text{ with } \sum_{i=1}^m \mu_i = 1. \right\}$$

*Proof.* □

**Theorem 4.7** (Radon). Let  $X$  be a real affine space of dimension  $n$  and  $M \subseteq X$  a finite subset. If  $|M| \geq n+2$ , then there exists a partition  $M = M_1 \cup M_2$  of  $M$  ( $M_1 \cap M_2 = \emptyset$ ) such that

$$\text{conv}(M_1) \cap \text{conv}(M_2) \neq \emptyset.$$

*Proof.* □

**Theorem 4.8** (Helly). Let  $X$  be a real affine space of dimension  $n$  and  $M_1, \dots, M_m$  convex subsets of  $X$ . If  $m \geq n+1$  and the intersection of any  $n+1$  of the sets is non-empty, then

$$M_1 \cap \dots \cap M_m \neq \emptyset.$$

*Proof.* □

### 4.3 Exercises

**Exercise 1.** Let  $A$  and  $B$  be two convex sets in  $\mathbb{R}^n$ . Show that  $A + B$  is convex.

**Exercise 2.** For an affine space  $X$  we define the operator  $s$  by

$$s(M) = \{tP + (1-t)Q : P, Q \in M, t \in [0, 1]\} \subseteq X$$

for any subset  $M \subseteq X$ .

1. For  $X = \mathbb{R}^2$  and  $M = \{(1, 0), (-1, -1), (0, 3)\}$  describe  $s(M)$  and  $s^2(M) = s(s(M))$ .
2. What are  $s(M)$ ,  $s^2(M)$  and  $s^3(M)$  for a the vertices  $M$  of a parallelepiped?
3. Show that the sequence

$$M \subseteq s(M) \subseteq s^2(M) \subseteq \dots$$

is stationary if  $X$  is finite dimensional.

**Exercise 3.** In  $\mathbb{R}^2$  consider the points  $A(x_A, y_A)$ ,  $B(x_B, y_B)$  and  $C(x_C, y_C)$ . Show that a point  $P(x_P, y_P)$  lies in the triangle  $ABC$  if and only if

$$S_{AB}(x_P, y_P)S_{AB}(x_C, y_C) > 0 \text{ and } S_{BC}(x_P, y_P)S_{BC}(x_A, y_A) > 0 \text{ and } S_{CA}(x_P, y_P)S_{CA}(x_B, y_B) > 0$$

where

$$S_{ij}(x, y) = \begin{vmatrix} x & y & 1 \\ x_i & y_i & 1 \\ x_j & y_j & 1 \end{vmatrix}.$$

Can you generalize this to more than three points?

**Exercise 4** (Gauss-Lucas theorem). Let  $P(x)$  be a polynomial with complex coefficients and consider the isomorphism  $\mathbb{C} \cong \mathbb{R}^2$ . Show that the roots of  $P'$  lie in the convex hull of the roots of  $P$ .

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