

## properties of Minkowski's functional

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Let X be a normed space, K convex subset of X and 0 belongs to the interior of K. Then

- 1.  $\rho_K(x) \geq 0$  for all  $x \in X$
- 2.  $\rho_K(0) = 0$
- 3.  $\rho_K(\lambda x) = \lambda \rho_K(x)$ , for all  $\lambda \geq 0$  and  $x \in X$
- 4.  $\rho_K(x+y) \leq \rho_K(x) + \rho_K(y)$  for all  $x, y \in K$
- 5.  $\{x \in X : \rho_K(x) < 1\} \subset K \subset \{x \in X : \rho_K(x) \le 1\}$
- 6.  $K^0 = \{x \in X : \rho_K(x) < 1\}$  where  $K^0$  denotes the interior of K
- 7.  $\bar{K} = \{x \in X : \rho_K(x) \leq 1\}$  where  $\bar{K}$  denotes the closure of K
- 8.  $Bd(K) = \{x \in X : \rho_K(x) = 1\}$  where the Bd(K) denotes the boundary of K.

Minkowski's functional is a useful tool to prove propositions and solve exercises. Let us see an example

**Example** Let K be a convex subset of X. Show that  $Ex(K) \subset Bd(K)$ , where Ex(K) denotes the set of extreme points of K.

If  $x \in Ex(K)$  then from this follows that  $x \in 1K$  and  $\rho_K(x) = 1$ . Now we hypothesize that  $\rho_K(x) < 1$  then there is a real number s such that  $\rho_K(x) < s < 1$  and so  $\rho_K(\frac{x}{s}) < 1$ . Therefore we have that  $x = s\frac{x}{s} + (1-s)0 \in K$ , that contradicts to the fact that  $x \in Ex(K)$ .