

# Convex sets

October 27, 2017

## 1 Abstract convex structures

Axioms for convex sets were introduced by H.M. Stone [2], and then studied e.g. in [1, 3]. We mostly follow [1].

**Definition 1.1.** *A convex structure is a set  $X$  and a family of binary operations  $\langle \lambda, x, y \rangle$ ,  $\lambda \in [0, 1]$ , on  $X$  such that*

$$(c1) \quad \langle \lambda, p, q \rangle = \langle 1 - \lambda, q, p \rangle \quad (\text{commutativity}),$$

$$(c2) \quad \langle 0, p, q \rangle = p \quad (\text{endpoint condition}),$$

$$(c3) \quad \langle \lambda, p, \langle \mu, q, r \rangle \rangle = \langle \lambda\mu, \langle \nu, p, q \rangle, r \rangle \quad (\lambda\mu \neq 1), \text{ where } \nu = \lambda(1 - \mu)(1 - \lambda\mu)^{-1} \quad (\text{associativity}).$$

If  $X$  is a convex subset of a real linear space, then  $\langle \lambda, p, q \rangle$  corresponds to  $(1 - \lambda)p + \lambda q$ . In [2] and [3], also the following axiom is given:

$$(c4) \quad \langle \lambda, p, p \rangle = p \quad (\text{idempotence}).$$

A convex *prestructure* is a set  $S$  with a map  $T : [0, 1] \times S \times S \rightarrow S$  denoted  $T(\lambda, p, q) = \langle \lambda, p, q \rangle$  (no requirements on  $T$ ). An affine functional is an affine map  $f$  from a convex prestructure to the real line  $\mathbb{R}$ , that is,  $f(\langle \lambda, p, q \rangle) = (1 - \lambda)f(p) + \lambda f(q)$  for all  $\lambda \in [0, 1]$  and  $p, q \in S$ . We denote by  $S^*$  the set of all affine functional on  $S$  and say that  $S^*$  is *total* (*separating*) if for  $p \neq q \in S$  there is  $f \in S^*$  such that  $f(p) \neq f(q)$ .

**Theorem 1.2.** *A convex prestructure  $S$  is isomorphic to a convex set iff  $S^*$  is total.*

*Proof.* Suppose  $S_0$  is a convex set and  $F : S \rightarrow S_0$  an isomorphism. If  $S_0$  is a convex subset of the linear space  $V$ , it is well-known that  $V^*$  (the algebraic dual) is total over  $V$ . Restricting the elements of  $V^*$  to  $S_0$ , we get a total set of affine functionals for  $S_0$ . If  $f \in V^*$ , then  $f \circ F \in S^*$ , so  $S^*$  is total.

Conversely, suppose that  $S^*$  is total. For  $p \in S$  define  $J(p) : S^* \rightarrow \mathbb{R}$  by  $J(p)f = f(p)$ . Clearly  $S^*$  is a linear space under pointwise operations, and  $J(p) \in S^{**}$  so that  $J(S) \subseteq S^{**}$ . Now  $J(S)$  is a convex set - indeed,  $(1 - \lambda)J(p) + \lambda J(q) = \langle \lambda, p, q \rangle$  - and  $J : S \rightarrow S^{**}$  is injective iff  $S^*$  is total. Indeed, if  $S^*$

is total and  $p \neq q \in S$ , then there is  $f \in S^*$  with  $f(p) \neq f(q)$  so  $J(p) \neq J(q)$ , and conversely, if  $J$  is injective and  $p \neq q \in S$ , then  $J(p) \neq J(q)$  so that there is an  $f \in S^*$  such that  $f(p) = J(p)f \neq J(q)f = f(q)$ . It follows that  $J : S \rightarrow J(S)$  is an isomorphism.  $\square$

The following theorem gives an intrinsic characterization of those convex structures that are convex subsets of a linear space.

**Theorem 1.3.** [2, 3]. *A convex structure  $S_1$  satisfying axioms (c1),(c2), (c3) and in addition (c4) embeds into a real vector space iff the following cancellation property holds:*

$$(c5) \quad \langle \lambda, x, y \rangle = \langle \lambda, x, z \rangle \text{ with } \lambda \in (0, 1) \implies y = z.$$

*Proof.* Clearly, every convex subset of a vector space satisfies this cancellation property.

Let  $X$  be a convex structure satisfying (c4) and (c5). Let  $V_X$  be the real vector space generated by  $X$ , so that  $V_X$  has a base  $(e_x)_{x \in X}$ . Let  $U_X \subseteq V_X$  be a subspace generated by the vectors of the form

$$e_{\langle \lambda, x, y \rangle} - (1 - \lambda)e_x - \lambda e_y, x, y \in X, \lambda \in [0, 1].$$

Let  $W_X = V_X/U_X$  and let  $\tilde{e}_x$  be the image of  $e_x$ . Then the mapping  $X \rightarrow W_X, x \mapsto \tilde{e}_x$  preserves convex combinations. Vectors in  $U_X$  have the form

$$\sum_{i=1}^m \alpha_i (e_{\langle \lambda_i, a_i, b_i \rangle} - (1 - \lambda_i)e_{a_i} - \lambda_i e_{b_i}) - \sum_{i=1}^m \beta_i (e_{\langle \mu_i, c_i, d_i \rangle} - (1 - \mu_i)e_{c_i} - \mu_i e_{d_i})$$

with  $\alpha_i, \beta_i \geq 0$ , and  $a_i, b_i, c_i, d_i \in X$  and  $\lambda_i, \mu_i \in [0, 1]$ . We split this into positive and negative terms as follows:

$$\begin{aligned} & \sum_{i=1}^m (\alpha_i e_{\langle \lambda_i, a_i, b_i \rangle} + \beta_i (1 - \mu_i)e_{c_i} + \beta_i \mu_i e_{d_i}) \\ & - \sum_{i=1}^m (\beta_i e_{\langle \mu_i, c_i, d_i \rangle} + \alpha_i (1 - \lambda_i)e_{a_i} + \alpha_i \lambda_i e_{b_i}) \end{aligned}$$

and observe that the sum of the coefficients of all negative terms equals to the sum of coefficients of all positive terms, namely  $\sum_i(\alpha_i + \beta_i)$ . Without loss of generality we may assume this sum to be 1, then both the sums are convex combinations. Interpreting these as convex combinations in  $X$ , these sums moreover define the same point in  $X$ .

We show the injectivity by proving that  $\tilde{e}_x = \tilde{e}_y$  implies  $x = y$ ,  $x, y \in X$ . The equation  $\tilde{e}_x = \tilde{e}_y$  holds whenever  $e_x - e_y$  lies in  $U_X$ . If this is the case, then the first sum contains the term  $\kappa e_x$ ,  $\kappa > 0$ , and the second sum contains the term  $\kappa e_y$  for the same  $\kappa$ , and all other terms cancel. Then both the sums define convex combinations of the same points with the same weights, except that the first contains the point  $x$  with weight  $\kappa$ , while the second contains the point  $y$  with weight  $\kappa$ . Applying the cancellation property, we obtain  $x = y$ .  $\square$

## 2 Intrinsic metrics

Let  $S_1$  be a convex structure. For  $p, q \in S_1$  define

$$\sigma(p, q) := \inf\{0 \leq \lambda \leq 1 : \langle \lambda, p, p_1 \rangle = \langle \lambda, q, q_1 \rangle, p_1, q_1 \in S_1\}$$

Since  $\langle \frac{1}{2}, p, q \rangle = \langle \frac{1}{2}, q, p \rangle$ , we have  $0 \leq \sigma(p, q) \leq \frac{1}{2}$ .

$$\rho(p, q) = \frac{\sigma(p, q)}{1 - \sigma(p, q)}, \text{ then } 0 \leq \rho(p, q) \leq 1.$$

**Theorem 2.1.** ([1]) *On any convex structure  $S_1$ ,  $\sigma$  and  $\rho$  are semimetrics.*

*Proof.* Clearly,  $\sigma$  and  $\rho$  are nonnegative and symmetric. We have to prove triangle inequality. If  $p = s$  or  $q = s$ , then  $\sigma(p, q) \leq \sigma(p, s) + \sigma(s, q)$ . Assume  $p \neq s, q \neq s$ . Assume

$$\begin{aligned} \lambda_1 &\in \{0 < \lambda < 1 : \langle \lambda, p, p_1 \rangle = \langle \lambda, s, s_1 \rangle, p_1, s_1 \in S_1\}; \\ \lambda_2 &\in \{0 < \lambda < 1 : \langle \lambda, s, s_2 \rangle = \langle \lambda, q, q_1 \rangle, s_2, q_1 \in S_1\}, \\ \lambda_3 &:= \lambda_1 + \lambda_2 - 2\lambda_1\lambda_2; \\ p_2 &:= \langle \lambda_2(1 - \lambda_1)\lambda_3^{-1}, p_1, s_2 \rangle; \\ q_2 &:= \langle \lambda_2(1 - \lambda_1)\lambda_3^{-1}, s_1, q_1 \rangle; \\ \lambda_0 &:= \lambda_3(1 - \lambda_1\lambda_2)^{-1}. \text{ Then} \end{aligned}$$

$$\begin{aligned}
\langle \lambda_0, p, p_2 \rangle &= \langle \lambda_3(1 - \lambda_1\lambda_2)^{-1}, p, \langle \lambda_2(1 - \lambda_1)\lambda_3^{-1}, p_1, s_2 \rangle \rangle \\
&= \langle \lambda_2(1 - \lambda_1(1 - \lambda_1\lambda_2)^{-1}), \langle \lambda_1, p, p_1 \rangle, s_2 \rangle \\
&= \langle \lambda_2(1 - \lambda_1)(1 - \lambda_1\lambda_2)^{-1}, \langle \lambda_1, s, s_1 \rangle, s_2 \rangle \\
&= \langle (1 - \lambda_2)(1 - \lambda_1\lambda_2)^{-1}, s_2, \langle \lambda_1, s, s_1 \rangle \rangle \\
&= \langle \lambda_1(1 - \lambda_2)(1 - \lambda_1\lambda_2)^{-1}, \langle 1 - \lambda_2, s_2, s \rangle, s_1 \rangle \\
&= \langle (1 - \lambda_1)(1 - \lambda_1\lambda_2)^{-1}, s_1, \langle \lambda_2, q, q_1 \rangle \rangle \\
&= \langle (1 - \lambda_1)(1 - \lambda_2)(1 - \lambda_1\lambda_2)^{-1}, \langle \lambda_2(1 - \lambda_1)\lambda_3^{-1}, s_1, q_1 \rangle, q \rangle \\
&= \langle \lambda_3(1 - \lambda_1\lambda_2)^{-1}, q, q_2 \rangle \\
&= \langle \lambda_0, q, q_2 \rangle
\end{aligned}$$

so  $\lambda_0 \in \{0 < \lambda < 1 : \langle \lambda, p, p_2 \rangle = \langle \lambda, q, q_2 \rangle, p_2, q_2 \in S_1\}$ . Now since

$$\lambda_0(1 - \lambda_0)^{-1} = \lambda_1(1 - \lambda_1)^{-1} + \lambda_2(1 - \lambda_2)^{-1},$$

we get

$$\begin{aligned}
\rho(p, q) &= \sigma(p, q)[1 - \sigma(p, q)]^{-1} \leq \sigma(p, s)[1 - \sigma(p, s)]^{-1} + \sigma(s, q)[1 - \sigma(s, q)]^{-1} \\
&= \rho(p, s) + \rho(s, q).
\end{aligned}$$

The triangle inequality for  $\sigma$  follows similarly from  $\lambda_0 \leq \lambda_1 + \lambda_2$ . □

**Theorem 2.2.** *A necessary and sufficient condition for  $\rho, \sigma$  to be metrics is that whenever there are sequences  $\lambda_i \in [0, 1]$ ,  $p_i, q_i \in S_1$  which satisfy  $\lim_{i \rightarrow \infty} \lambda_i = 0$ ,  $\langle \lambda_i, p, p_i \rangle = \langle \lambda_i, q, q_i \rangle$  then  $p = q$ .*

*Proof.* Clearly  $\rho$  is a metric iff  $\sigma$  is. If  $\sigma$  is a metric, since  $\sigma(p, q) \leq \lambda_i \forall i$  we have  $p = q$ . Conversely if  $\sigma(p, q) = 0$  then  $V = \{0 \leq \lambda_i \leq 1 : \langle \lambda_i, p, p_i \rangle = \langle \lambda_i, q, q_i \rangle, p_i, q_i \in S_1\}$  either contains 0 or 0 is a limit point. In the former case  $p = \langle 0, p, p_1 \rangle = \langle 0, q, q_1 \rangle = q$ . In the latter case there exist  $\lambda_i \in V$  with  $\lambda_i \rightarrow 0$  so again  $p = q$ . □

**Corollary 2.3.** *Let  $S_0$  be a convex set in a real vector space  $X$ . If there is a topology on  $X$  that makes  $X$  a Hausdorff topological vector space in which  $S_0$  is bounded, then  $\rho$  is a metric.*

*Proof.* Suppose there are sequences  $\lambda_i \in [0, 1]$ ,  $\lim \lambda_i = 0$ ,  $p_i, q_i \in S_0$  such that  $(1 - \lambda_i)p + \lambda_i p_i = (1 - \lambda_i)q + \lambda_i q_i$ . Then  $p - q = \lambda_i(p - q) + \lambda_i(q_i - p_i)$ . Let  $\Lambda$  be a neighborhood of 0. Then there is a neighborhood  $W$  of 0 such that  $W + W + W \subseteq \Lambda$ . Now for sufficiently large  $i$ ,  $\lambda_i(p - q) \in W$ . Since  $S_0$  is bounded, there is  $\mu > 0$  such that  $\lambda S_0 \subseteq W$  for  $|\lambda| \leq \mu$ . For  $i$  sufficiently large,  $\lambda_i q_i - \lambda_i p_i \in W + W$ . Hence  $p - q \in W + W + W \subseteq \Lambda$  for  $i$  sufficiently large, and since  $X$  is Hausdorff,  $p - q = 0$ .  $\square$

The converse holds only in finite dimensional spaces.

Let  $S_0$  be a convex set in a real linear space  $V$ ,  $\rho$  the intrinsic metric on  $S_0$ . Some terminology:  $S_0$  is

- *absorbing* iff  $\forall x \in V \exists \delta(x) > 0: \lambda x \in S_0 \forall \lambda$  with  $|\lambda| \leq \delta(x)$ .
- *balanced* iff  $x \in S_0, |\lambda| \leq 1 \implies \lambda x \in S_0$ .
- *radial* iff  $x \in S_0, 0 \leq \lambda \leq 1 \implies \lambda x \in S_0$ .
- *normalized* iff  $\alpha \in S_0, \alpha \neq 1 \implies \alpha x \notin S_0$ .

Define  $P := \{\alpha S_0 : \alpha \geq 0\}$ , then  $P$  is a wedge.

**Definition 2.4.**  $x \in X, \|x\| := \inf\{c + d : x = cp - dq; c, d \geq 0; p, q \in S_0\}$ .

**Theorem 2.5.** *If  $S_0$  is normalized or radial then  $\|p - q\| = 2\rho(p, q)$ ,  $p, q \in S_0$ . Moreover,  $\|\cdot\|$  is a norm iff  $\rho$  is a metric.*

*Proof.* Assume  $S_0$  is normalized. For  $p, q \in S_0$ , if  $p - q = cp_1 - dq_1$ ,  $p_1, q_1 \in S_0$ ,  $c, d \geq 0$ , then  $p + dq_1 = q + cp_1$ . which implies

$$(1 + d)\left(\frac{p}{1 + d} + \frac{dq_1}{1 + d}\right) = (1 + c)\left(\frac{1}{1 + c}q + \frac{c}{1 + c}p_1\right).$$

Then  $q_2 := \frac{1}{1 + c}q + \frac{c}{1 + c}p_1 \in S_0$ , and  $\frac{1 + c}{1 + d}q_2 = \frac{p}{1 + d} + \frac{dq_1}{1 + d} \in S_0 \implies \frac{1 + c}{1 + d} = 1 \implies c = d$ .

So all representations of  $p - q$  are of the form  $c(p_1 - q_1)$ ,  $c \geq 0, p_1, q_1 \in S_0$ .

We then have

$$\begin{aligned}
\sigma(p, q) &= \inf\{0 \leq \lambda < 1 : (1 - \lambda)p + \lambda p_1 = (1 - \lambda)q + \lambda q_1, p_1, q_1 \in S_0\} \\
&= \inf\{0 \leq \lambda < 1 : p - q = \frac{\lambda}{1 - \lambda}(q_1 - p_1), p_1, q_1 \in S_0\} \\
&= \inf\left\{\frac{c}{c + 1}, c \geq 0 : p - q = c(q_1 - p_1), p_1, q_1 \in S_0\right\} \\
&= [\inf\{c \geq 0 : p - q = c(q_1 - p_1)\}][\inf\{c \geq 0 : p - q = c(q_1 - p_1)\} + 1]^{-1} \\
&= \frac{\frac{1}{2} \inf\{2c : p - q = cp_1 - cq_1\}}{\frac{1}{2} \inf\{2c : p - q = cp_1 - cq_1\} + 1} \\
&= \frac{\frac{1}{2} \|p - q\|}{\frac{1}{2} \|p - q\| + 1}.
\end{aligned}$$

From this we get  $\frac{1}{2} \|p - q\| = \frac{\sigma(p, q)}{1 - \sigma(p, q)} = \rho(p, q)$ .

Assume  $S_0$  is radial, and  $p - q = cp_1 - dq_1, p, q, p_1, q_1 \in S_0, c, d \geq 0$ . Then

$$p - q = (c + d)\left(\frac{c}{c + d}p_1 - \frac{d}{c + d}q_1\right) = (c + d)(p_2 - q_2), p_2, q_2 \in S_0.$$

That is,  $p - q = b(p_2 - q_2), b > 0, p_2, q_2 \in S_0$ . From this we get  $\|p - q\| = 2 \inf\{c > 0, p - q = c(p_1 - q_1), p_1, q_1 \in S_0\}$  and similarly as in the previous case we obtain  $\|p - q\| = 2\rho(p, q)$ .

Clearly, if  $\|\cdot\|$  is a norm, then  $\rho$  is a metric. Suppose  $\rho$  is a metric,  $\|x - y\| = 0, x, y \in X$ .

1.  $S_0$  is radial.

$\|x - y\| = 0 \implies \exists p, q \in S_0, 0 \leq c, d \leq 1 : x - y = cp - dq = p_1 - q_1, p_1, q_1 \in S_0$ . Then  $2\rho(p_1, q_1) = \|p_1 - q_1\| = 0 \implies p_1 = q_1 \implies x = y$ .

2.  $S_0$  is normalized. We show first that  $\|p\| = 1 \forall p \in S_0$ .

If  $p = cp_1 - dq_1, p_1, q_1 \in S_0, c, d \geq 0$ , then

$$\frac{1}{1 + d}p + \frac{d}{1 + d}q_1 = c\frac{1}{1 + d}p_1 \implies c = 1 + d \geq 1,$$

so that  $\|p\| = \inf\{c + d : p = cp_1 - dq_1, c, d \geq 0, p_1, q_1 \in S_0\} \geq 1$ . But also  $p = p - 0q \implies \|p\| = 1$ .

Let  $0 = \|x - y\| = \|cp - dq\| \geq \|c\|p\| - d\|q\| = |c - d|$ , so  $c = d$ . Hence  $0 = \|x - y\| = c\|p - q\| = 2c\rho(p, q)$ . If  $c \neq 0$  then  $\rho(p, q) = 0 \implies p = q$ , hence  $x = y$ . If  $c = 0$ , then again  $x = y$ .  $\square$

### 3 The categories **Conv**, **GConv** and **Bconv**

Let **Conv** denote the category whose objects are convex structures satisfying (c1)-(c4), with affine maps as morphisms. This is the Eilenberg-Moore category for the distribution monad.

For  $X \in \mathbf{Conv}$ , the elements of  $\mathbf{Conv}(X, \mathbb{R})$  are called *functionals*. Note that  $\mathbf{Conv}(X, \mathbb{R})$  can be given a structure of a vector space, which we denote by  $A(X)$ , with an ordering defined by the wedge  $A(X)^+$  of positive affine maps. Clearly,  $A(X)^+$  is an Archimedean cone, but there is no order unit in general.

**Example 3.1.** *Let  $X = \mathbb{R}$ , with usual affine structure. Any affine map  $f : \mathbb{R} \rightarrow \mathbb{R}$  has the form  $f(x) = ax + b$  for some  $a, b \in \mathbb{R}$ . It follows that the only elements in  $A(X)^+$  are positive constants, none of which can be an order unit.*

Let  $A_b(X)$  denote the vector subspace of bounded functionals,  $A_b(X)^+$  the set of positive bounded functionals and let  $1_K$  denote the constant  $1_K(x) \equiv 1$ . Then  $(A_b(X), A_b(X)^+, 1_X)$  is an order unit Banach space, with order unit norm satisfying

$$\|f\|_{1_X} = \sup_{x \in X} |f(x)|.$$

Let also  $E(X) := \mathbf{Conv}(X, [0, 1])$ , then  $E(X)$  is the interval between 0 and  $1_X$  in  $(A_b(X), A_b(X)^+)$ . Functionals in  $E(X)$  will be called *effects*.

A convex structure  $X$  is called *geometric* if it is isomorphic to a convex subset of a vector space. Any such isomorphism will be called a geometric representation of  $X$ . The category **GConv** of geometric convex sets is a full subcategory of **Conv**. Theorem 1.3 gives an intrinsic characterization of geometric convex sets. Further, by Theorem 1.2,  $X$  is geometric iff it is separated by elements of  $A(X)$ . In this case, the map  $\phi : X \rightarrow A(X)'$ , given by

$$\phi(x)(f) = f(x), \quad f \in A(X), \quad x \in X,$$

is a geometric representation of  $X$ . We will identify  $X$  with its image  $\phi(X)$  in  $A(X)'$ . Note that this image lies in the hyperplane  $\{\varphi \in A(X)', \varphi(1_X) = 1\}$ , which does not contain 0. Put  $V(X) := \text{span}\{X\} \subseteq A(X)'$ ,  $V(X)^+ := \cup_{\lambda \geq 0} \lambda X \subseteq (A(X)^+)'$ . Let  $u_X \in V(X)'$  be given by the restriction of the functional  $1_X \in A(X) \subseteq A(X)''$ .

**Proposition 3.2.** *(i)  $V(X)^+$  is a generating cone in  $V(X)$ , with base  $X$ .*

(ii)  $(A(X), A(X)^+) \simeq (V(X)', (V(X)^+)', \text{ in the category } \mathbf{OVS}.$

(iii)  $(A_b(X), A_b(X)^+, 1_X) \simeq (V(X)^*, (V(X)^+)^*, u_X), \text{ in the category } \mathbf{OUS},$   
where  $V(X)^*$  is the space of functionals bounded with respect to the base seminorm and  $(V(X)^+)^* = V(X)^* \cap (V(X)^+)', \text{ see [4].}$

*Proof.*  $V(X)^+$  is a generating wedge in  $V(X)$  by definition. Let  $v \in V(X)^+ \cap -V(X)^+$ , so that there are some  $a, b \in \mathbb{R}^+$  and  $x, y \in X$  such that  $v = ax = -by$ . Assume  $a + b > 0$ , then by convexity

$$0 = \frac{a}{a+b}x + \frac{b}{a+b}y \in X,$$

which is impossible. Hence  $a = b = 0$  and  $v = 0$ . To show that  $X$  is a base of  $V(X)^+$ , it suffices to observe that  $X = \{v \in V(X)^+, u_X(v) = 1\}$ . This proves (i).

To show (ii), let  $\varphi \in V(X)'$ , then clearly  $\varphi|_X \in A(X)$  and  $\varphi \in (V(X)^+)'$  iff  $\varphi|_X \in A(X)^+$ . Conversely, any  $f \in A(X)$  extends to an element  $\varphi_f \in V(X)'$ , which is unique, since  $X$  is generating. To define the extension, put  $\varphi_f(0) := 0$  and  $\varphi_f(v) := af(x) - bf(y)$  for  $v = ax - by$  with  $a, b \geq 0$  and  $x, y \in X$ . To show that this extension is well defined, assume that  $v = ax - by = cx' - dy'$  for  $a, b, c, d \in \mathbb{R}^+$  and  $x, x', y, y' \in X$ . Then  $ax + dy' = cx' + by$  and applying  $u_X$  implies that  $a + d = c + b$ . If  $a + d = 0$ , then  $v = 0$  and  $\varphi_f(v) = 0 = af(x) - bf(y)$ . Otherwise, we obtain

$$\frac{a}{a+d}x + \frac{d}{a+d}y' = \frac{c}{c+b}x' + \frac{b}{c+b}y$$

and since  $f$  is affine, we get back to  $af(x) - bf(y) = cf(x') - df(y')$ . This shows that  $\varphi \mapsto \varphi|_X$  defines an order isomorphism of  $(V(X)', (V(X)^+)' )$  and  $(A(X), A(X)^+)$ .

(iii) follows directly by [4, Theorem 2 (iii)].

□

**Remark 3.3.** Let  $\psi : X \rightarrow V$  be any geometric representation. Let  $\tilde{\psi} : X \rightarrow V \oplus \mathbb{R}$  be defined by  $\tilde{\psi}(x) = (\psi(x), 1)$ , then the image  $\tilde{\psi}(X)$  lies in the hyperplane  $\{(v, a) \in V \oplus \mathbb{R}, u(x, a) := a = 1\}$ . In all these constructions, we may replace  $\phi$  with the representation  $\tilde{\psi}$  and  $1_X$  by the functional  $u$ . It is easy to see that all the resulting structures will be isomorphic.



A convex structure  $X$  is called *bounded* if  $X$  is geometric and  $co(X \cup -X)$  is linearly bounded in  $V(X)$ . The full subcategory of bounded convex structures will be denoted by **Bconv**.

**Proposition 3.4.** ***Bconv** and **BN** are equivalent categories.*

*Proof.* For  $X \in \mathbf{Bconv}$ , let  $F(X) = (V(X), V(X)^+, X)$  and for an affine map  $f : X \rightarrow Y$ , define  $F(f) : V(X) \rightarrow V(Y)$  as the unique extension of  $F$  (existence and uniqueness is proved similarly as in the proof of Prop. 3.2). By [4, Prop. 5],  $F$  is a functor  $\mathbf{Bconv} \rightarrow \mathbf{BN}$ . Since any  $(V, P, K) \in \mathbf{BN}$  is isomorphic to  $F(K)$ ,  $F$  is surjective on objects and it is easy to see that it is also full and faithful. Hence  $F$  yields an equivalence of the two categories.  $\square$

We have the following characterizations of objects in **Bconv**.

**Proposition 3.5.** *Let  $X$  be a convex structure. Then the following conditions are equivalent.*

- (i) *The intrinsic semimetric  $\rho$  in  $X$  is a metric.*
- (ii) *If for any  $\epsilon \in [0, 1]$ , there are  $p_\epsilon, q_\epsilon \in X$  with  $\langle \epsilon, p, p_\epsilon \rangle = \langle \epsilon, q, q_\epsilon \rangle$ , then  $p = q$ .*
- (iii)  *$X$  is separated by  $A_b(X)$ .*
- (iv)  *$X$  is separated by  $E(X)$ .*
- (v)  *$X$  is bounded.*

*Proof.* The equivalence of (i) and (ii) is essentially Theorem 2.2, since the condition (ii) is equivalent to the condition in this theorem. Indeed, assume that (ii) holds and let  $\lambda_i \in [0, 1]$ ,  $p_i, q_i \in X$  be such that  $\lambda_i \rightarrow 0$  and  $\langle \lambda_i, p, p_i \rangle = \langle \lambda_i, q, q_i \rangle$ . Then for any  $\epsilon \in [0, 1]$  we can find some  $i$  such that  $\lambda_i \leq \epsilon$ . Put  $p_\epsilon = \langle \lambda_i/\epsilon, p, p_i \rangle$ ,  $q_\epsilon = \langle \lambda_i/\epsilon, q, q_i \rangle$ . By conditions (c3) and (c4), we obtain

$$\langle \epsilon, p, p_\epsilon \rangle = \langle \lambda_i, p, p_i \rangle = \langle \lambda_i, q, q_i \rangle = \langle \epsilon, q, q_\epsilon \rangle,$$

so that  $p = q$ . Since the converse is quite obvious, this proves the equivalence (i)  $\iff$  (ii). Moreover, the equivalence (i)  $\iff$  (v) follows by Theorem

2.5 and [4, Prop. 5]. Since  $E(X)$  contains an order unit,  $A_b(X)$  is spanned by  $E(X)$ , so that (iii) and (iv) are equivalent.

Assume (iii), then by Theorem 1.2,  $X$  is geometric. By Proposition 3.2, any  $f \in E(X)$  extends uniquely to a linear functional  $\varphi_f$  on  $V(X)$ . Let  $S = co(X \cup -X)$  and let  $v_t := v + tw$  for  $v, w \in V(X)$ ,  $w \neq 0$  and  $t \in \mathbb{R}$ . Note that there must be some  $g \in E(X)$  such that  $\varphi_g(w) \neq 0$ . Indeed, we have  $w = ax - by$  for  $a, b \in \mathbb{R}^+$  and  $x, y \in X$ . If  $\varphi_f(w) = 0$  for all  $f \in E(X)$ , then also  $a - b = \varphi_{1_X}(w) = 0$ , hence  $a = b$  and  $w = a(x - y)$ . From  $\varphi_f(w) = a(f(x) - f(y)) = 0$  for all  $f \in E(X)$ , it follows that either  $a = 0$  or  $x = y$ , but in both cases  $w = 0$ .

If  $t$  is such that  $v_t \in S$ , then

$$\varphi_g(v_t) = \varphi_g(v) + t\varphi_g(w) \in g(S) = co(g(X) \cup -g(X)) \subseteq [-1, 1],$$

and since  $\varphi_f(w) \neq 0$ , this implies that  $t$  must be in a bounded interval. Hence (v) holds.

Finally, if (v) is true, then  $(V(X), V(X)^+, X)$  is a base-normed space. By Proposition 3.2 (iii), the dual Banach space  $V(X)^*$  is isomorphic to  $A_b(X)$  and since the elements of  $V(K)^*$  separate points of  $V(K)$ , this implies (iv).  $\square$

## References

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