

To clarify, 0 in my solutions can mean the real number 0 or the zero vector or the origin point in the Euclidean space. One might easily judge the meaning from the context. I will not distinguish a point and the vector from 0 to it either.

Q1: (a): Let $m, n \in f(C)$ be two arbitrary points. Then we can write $m = Bx + c$ and $n = By + c$ for some $x, y \in C$. Since C is convex, $\lambda x + (1 - \lambda)y$ lies in C for all $\lambda \in [0, 1]$. Then

$$\begin{aligned} f(\lambda x + (1 - \lambda)y) &= B(\lambda x + (1 - \lambda)y) + c \\ &= \lambda Bx + \lambda c + (1 - \lambda)By + (1 - \lambda)c \\ &= \lambda(Bx + c) + (1 - \lambda)(By + c) \\ &= \lambda m + (1 - \lambda)n \end{aligned}$$

This means $\lambda m + (1 - \lambda)n$ lies in $f(C)$ for all $\lambda \in [0, 1]$. Since m, n are arbitrary, $f(C)$ is convex.

(b): Not exactly. Let f be the zero map, namely, $f(x) = 0$ for all x . Then no matter what the shape A is of, $f(A) = \{0\}$ is convex. Surely, one can take A to be non-convex. But the answer is positive if the matrix B is invertible (which means $d = k$) since then we can find an inverse affine transformation of f .

(c): From part (a), we know that $f(\text{conv}(X))$ is convex. So $\text{conv}(f(X)) \subset f(\text{conv}(X))$, since $f(X) \subset f(\text{conv}(X))$.

To see the reverse inclusion, let $m \in f(\text{conv}(X))$ be an arbitrary point and say $m = f(x)$ for some $x \in \text{conv}(X)$. By Carathéodory's theorem, we can write $x = \sum_{i=1}^{d+1} \lambda_i x_i$, where x_i 's are points in X (possibly with repetitions) and all $\lambda_i \geq 0$ and $\sum_{i=1}^{d+1} \lambda_i = 1$. Observe that

$$\begin{aligned} m &= f(x) = f\left(\sum_{i=1}^{d+1} \lambda_i x_i\right) \\ &= B\left(\sum_{i=1}^{d+1} \lambda_i x_i\right) + c = B\left(\sum_{i=1}^{d+1} \lambda_i x_i\right) + \sum_{i=1}^{d+1} \lambda_i c \\ &= \sum_{i=1}^{d+1} \lambda_i (Bx_i + c) = \sum_{i=1}^{d+1} \lambda_i f(x_i) \in \text{conv}(f(X)). \end{aligned}$$

So indeed we have $f(\text{conv}(X)) \subset \text{conv}(f(X))$. And so $f(\text{conv}(X)) = \text{conv}(f(X))$.

Q2: It is clear that $\text{diam}(X) \leq \text{diam}(\text{conv}(X))$, since $X \subset \text{conv}(X)$.

The case that $|X|$ is finite is easy. Say $X = \{P_1, \dots, P_n\}$. Then an arbitrary point x in $\text{conv}(X)$ can be expressed as $x = \sum_{i=1}^n \lambda_i P_i$ where $\lambda_i \geq 0$ and $\sum_{i=1}^n \lambda_i = 1$. Hence

$$\begin{aligned} \|x - P_j\| &= \left\| \sum_{i=1}^n \lambda_i P_i - \sum_{i=1}^n \lambda_i P_j \right\| \\ &= \left\| \sum_{i=1}^n \lambda_i (P_i - P_j) \right\| \\ &\leq \sum_{i=1}^n \lambda_i \|P_i - P_j\| \\ &\leq \sum_{i=1}^n \lambda_i \sup\{\|P_i - P_j\| : i, j = 1, \dots, n\} \\ &= \sum_{i=1}^n \lambda_i \text{diam}(X) = \text{diam}(X). \end{aligned}$$

Now for arbitrary two points $x, y \in \text{conv}(X)$, we have

$$\begin{aligned} \|y - x\| &= \left\| \sum_{i=1}^n \lambda_i y - \sum_{i=1}^n \lambda_i P_i \right\| \\ &\leq \sum_{i=1}^n \lambda_i \|y - P_i\| \\ &\leq \sum_{i=1}^n \lambda_i \sup\{\|y - P_j\| : j = 1, \dots, n\} \\ &= \sum_{i=1}^n \lambda_i \text{diam}(X) = \text{diam}(X), \end{aligned}$$

which implies $\text{diam}(\text{conv}(X)) \leq \text{diam}(X)$. Therefore, we have $\text{diam}(\text{conv}(X)) = \text{diam}(X)$. Note that X is finite set and so the equality can be achieved, which is the case $x = P_i$ and $y = P_j$ with $\|P_i - P_j\| = \text{diam}(X)$.

Although the question says we can assume X is finite, the conclusion is still true if $|X|$ is infinite. The only extra piece we need is the Carathéodory's theorem. Say x is a convex combination of P_1, \dots, P_{d+1} and y is a convex combination of Q_1, \dots, Q_{d+1} , then the similar inequalities as above give us

$$\|x - y\| \leq \sup\{\|P_i - Q_j\| : i, j = 1, \dots, d+1\} \leq \text{diam}(X),$$

and so $\text{diam}(\text{conv}(X)) \leq \text{diam}(X)$. We reach the same conclusion $\text{diam}(\text{conv}(X)) = \text{diam}(X)$.

Q3: (a): The case $|X| = 0$ is trivial and the case $|X| = 1$ follows from Helly's theorem immediately.

For the most general case, we mimic the proof of Helly's theorem. We do by the induction on n . The case $n = d + 1$ is trivial. Now let C_1, \dots, C_n be such sets with $n \geq d + 2$. Let $D_i = \bigcap_{j \neq i} C_j$. Then by induction hypothesis, each D_i contains a translation of K . Namely, we can find x_i such that $x_i + k \in D_i$ for every $k \in K$, in short $x_i + K \subset D_i$, for each i . Now by Radon's lemma, there are disjoint index sets $I_1, I_2 \subset \{1, 2, \dots, n\}$ such that

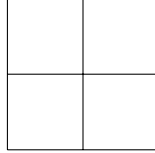
$$\text{conv}(\{x_i : i \in I_1\}) \cap \text{conv}(\{x_i : i \in I_2\}) \neq \emptyset.$$

Pick a point x in this intersection. We claim that $x + K \subset \bigcap_{i=1}^n C_i$. For each C_i , either $i \in I_1$ or $i \in I_2$. Say $i \in I_1$. Then for any $j \in I_2$ and any $k \in K$ we have

$$x_j + k \subset D_j = \bigcap_{k \neq j} C_k \subset C_i.$$

But x lies in $\text{conv}(\{x_i : i \in I_2\})$ and so $x + k$ lies in $\text{conv}(\{x_i + k : i \in I_2\}) \subset C_i$. Since the choice of k is arbitrary, we have that $x + K \subset C_i$, which is true for all i . So indeed, $x + K \subset \bigcap_{i=1}^n C_i$.

(b): Consider the convex sets $A = [0, 1] \times [-1, 1]$, $B = [-1, 0] \times [-1, 1]$, $C = [-1, 1] \times [0, 1]$ and $D = [-1, 1] \times [-1, 0]$. Geometrically, they are the rectangle coverings of the square $[-1, 1] \times [-1, 1]$.



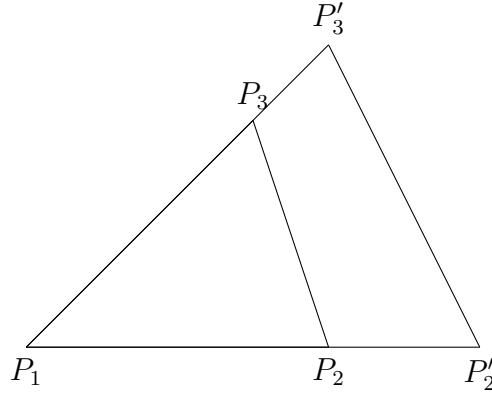
Then we can check they satisfy the assumptions that the intersection of any three of them contains a line segment of length 1. For example, $A \cap B \cap C = \{0\} \times [0, 1]$ — I believe I do not have to write all of them down. But the intersection of all of them $A \cap B \cap C \cap D = \{(0, 0)\}$. It does not contradict part (a), since the intersections are not translations of each other but rotations.

Q4: (a): Say $X = \{P_1, P_2, P_3\}$. If P_1, P_2, P_3 are colinear, we can assume P_3 lies on the line segment P_1P_2 . Let P be the center of the line segment P_1P_2 and be a disk D centered at P of radius $r = \frac{1}{2}\|P_1 - P_2\| = \frac{1}{2}\text{diam}(X) \leq \frac{1}{2} \leq \frac{1}{\sqrt{3}}$. Then D covers both end points hence the line segment and P_3 .

Now assume P_1, P_2, P_3 form a triangle. Let P be the circumcenter of the triangle $\triangle P_1P_2P_3$. Then the line segments connecting P to each vertex share the same length r , called the circumradius. The circumscribed circle (actually the disk), which centered at P with radius r , covers X . Actually, we have a formula for r , cf Theorem 1.7.14 in the course book:

$$r = r(a, b, c) = \frac{abc}{4\sqrt{s(s-a)(s-b)(s-c)}} = \frac{abc}{\sqrt{(a+b+c)(a+b-c)(a+c-b)(b+c-a)}},$$

where $a = \|P_1P_2\|, b = \|P_1P_3\|, c = \|P_2P_3\|$ are the three edges of the triangle and $s = \frac{1}{2}(a+b+c)$. Let us extend the line segments P_1P_2 (resp. P_1P_3) to $P_1P'_2$ (resp. $P_1P'_3$) such that $\|P_1P'_2\| = 1$ (resp. $\|P_1P'_3\| = 1$) — it can be the case $P_2 = P'_2$ or $P_3 = P'_3$, but it does not matter.



Consider the circumscribed disk D' of $\triangle P_1P'_2P'_3$. D' covers the end points P_1, P'_2, P'_3 and also the three edges, but by construction P_2 (resp. P_3) lies in between $P_1P'_2$ (resp. $P_1P'_3$) and so is also covered by D' . Now the radius of D' is

$$r(1, 1, c) = \frac{1}{\sqrt{4 - c^2}} \leq \frac{1}{\sqrt{3}}.$$

So D' is the desired disk.

(b): The case where $|X| = 1$ is trivial and the case $|X| = 3$ is covered in part (a).

If $X = \{P_1, P_2\}$, then we take P to be the center of the line segment P_1P_2 and a disk D centered at P of radius $l = \frac{1}{2}\|P_1 - P_2\| = \frac{1}{2}\text{diam}(X) \leq \frac{1}{2} \leq \frac{1}{\sqrt{3}}$. Then D covers both points.

Now assume $X = \{P_1, \dots, P_m\}$ with $m \geq 4$. For any point P_i , consider the disk D_i of radius $\frac{1}{\sqrt{3}}$ centered at P_i . We claim any three disks D_i must intersect non-trivially. To see this, from part (a), we know that these three points, namely, the centers of the disks, is covered by a disk of radius $\frac{1}{\sqrt{3}}$. Now the center of the covering disk lies in each disk D_i and hence lies in their intersection as well. Now Helly's theorem says we can find a point $x \in \cap_{i=1}^d D_i$. Then the disk centered at x with radius $\frac{1}{\sqrt{3}}$, which contains all the centers of D_i , namely, P_i , is the desired disk.

Q5: Say $A = \{P_1, \dots, P_{d+2}\}$. Since we have $d+2$ points in \mathbb{R}^d , they must be affine dependent, namely, we can find λ_i , not all 0 with $\sum_{i=1}^{d+2} \lambda_i = 0$, such that $\sum_{i=1}^{d+2} \lambda_i P_i = 0$. Observe that,

- (1) $\lambda_i \neq 0$ for all i , otherwise, $A - \{P_i\}$ would be affine dependent, contradicting to the general position assumption;
- (2) the choice of each λ_i is unique up to a common multiple, in the sense that, if λ'_i , not all 0, are another choice such that $\sum_{i=1}^{d+2} \lambda'_i P_i = 0$ and $\sum_{i=1}^{d+2} \lambda'_i = 0$, then we must have $\lambda_i = t\lambda'_i$ for all i for some nonzero number t . If not, after renaming, let us assume $\lambda_1 = t\lambda'_1$ but $\lambda_2 \neq t\lambda'_2$ for some nonzero number t . Since λ_1 and λ'_1 are nonzero and $\sum_{i=1}^{d+2} \lambda_i = \sum_{i=1}^{d+2} \lambda'_i = 0$, we have

$$\begin{aligned} 0 &= \lambda_1 \sum_{i=1}^{d+2} \lambda'_i - \lambda'_1 \sum_{i=1}^{d+2} \lambda_i \\ &= \sum_{i=2}^{d+2} (\lambda'_i \lambda_1 - \lambda_i \lambda'_1). \end{aligned}$$

Since $\lambda_1 = t\lambda'_1 \neq 0$ and $0 \neq \lambda_2 \neq t\lambda'_2 \neq 0$, the first term $(\lambda'_2 \lambda_1 - \lambda_2 \lambda'_1)$ is nonzero. Now from $\sum_{i=1}^{d+2} \lambda_i P_i = \sum_{i=1}^{d+2} \lambda'_i P_i = 0$, we see that

$$0 = \lambda'_1 \sum_{i=1}^{d+2} \lambda_i P_i - \lambda_1 \sum_{i=1}^{d+2} \lambda'_i P_i = \sum_{i=2}^{d+2} (\lambda'_i \lambda_1 - \lambda_i \lambda'_1) P_i,$$

which implies P_2, \dots, P_{d+2} are not in general position, contradicting to our assumption.

After reordering P_i and λ_i , we assume $\lambda_1, \dots, \lambda_k$ are positive and $\lambda_{k+1}, \dots, \lambda_{d+2}$ are negative. Now by the uniqueness as discussed above, k (or $d+2-k$) is a fixed number. Since $\sum_{i=1}^{d+2} \lambda_i = 0$, we have $\sum_{i=1}^k \lambda_i = -\sum_{i=k+1}^{d+2} \lambda_i > 0$ and a unique expression up to a common multiple

$$0 = \sum_{i=1}^{d+2} \lambda_i P_i = \sum_{i=1}^k \lambda_i P_i - \sum_{i=k+1}^{d+2} (-\lambda_i) P_i.$$

Now let $\lambda = \sum_{i=1}^k \lambda_i = -\sum_{i=k+1}^{d+2} \lambda_i$. We claim

$$x = \frac{1}{\lambda} \sum_{i=1}^k \lambda_i P_i = -\frac{1}{\lambda} \sum_{i=k+1}^{d+2} \lambda_i P_i$$

is the desired point.

If A_1, A_2 are so partitioned that $\text{conv}(A_1) \cap \text{conv}(A_2) = \emptyset$, we are done. Now assume $\text{conv}(A_1) \cap \text{conv}(A_2) \neq \emptyset$ and say $A_1 = \{P_{i_1}, \dots, P_{i_l}\}$ and $A_2 = \{P_{i_{l+1}}, \dots, P_{i_{d+2}}\}$. Without loss of generality, we can also assume $P_1 \in A_1$. Take any $y \in \text{conv}(A_1) \cap \text{conv}(A_2)$. Then we can write

$$y = \sum_{j=1}^l c_{i_j} P_{i_j} = \sum_{j=l+1}^{d+2} c_{i_j} P_{i_j},$$

where all c_{i_j} are nonnegative and $1 = \sum_{j=1}^l c_{i_j} = \sum_{j=l+1}^{d+2} c_{i_j}$. But then

$$0 = \sum_{j=1}^l c_{i_j} P_{i_j} - \sum_{j=l+1}^{d+2} c_{i_j} P_{i_j},$$

which gives the affine dependency of those $d+2$ points. By the uniqueness of the expression, we must have $l = k$ (or $l = d+2-k$), and after reordering P_{i_j} , we must have $P_j = P_{i_j}$ and $c_{i_j} = t\lambda_j$ for

some nonzero number t . The number t is so determined that $1 = \sum_{j=1}^k c_{i_j} = \sum_{j=1}^k t\lambda_j$ and we get $t = \frac{1}{\sum_{j=1}^k \lambda_j} = \frac{1}{\lambda}$. Then

$$y = \sum_{j=1}^k c_{i_j} P_j = \sum_{j=1}^k \frac{\lambda_j}{\lambda} P_j = x.$$

Since y is arbitrary, we have $\text{conv}(A_1) \cap \text{conv}(A_2) = \{x\}$.

Q6: Say we write $R_i = [a_i, b_i] \times [c_i, d_i]$ for each rectangle R_i . Since each pair of rectangles have non-empty intersection, this just means for each i, j we have $[a_i, b_i] \cap [a_j, b_j] \neq \emptyset$ and $[c_i, d_i] \cap [c_j, d_j] \neq \emptyset$. Now in \mathbb{R}^1 , we apply Helly's theorem to the collection $\{[a_i, b_i] : i = 1, \dots, k\}$ and also to the collection $\{[c_i, d_i] : i = 1, \dots, k\}$ and we conclude that $\cap_{i=1}^k [a_i, b_i] \neq \emptyset$ and $\cap_{i=1}^k [c_i, d_i] \neq \emptyset$. And so

$$\emptyset \neq (\cap_{i=1}^k [a_i, b_i]) \times (\cap_{i=1}^k [c_i, d_i]) \subset \cap_{i=1}^k R_i.$$