



Why

We generalize convex sets to arbitrary vector spaces.

Definition

Suppose V is a vector space over the real field \mathbf{R} . A set $C \subset V$ is *convex* if it contains the closed line segment between every pair of distinct points.

In other words, a set $C \subset V$ is convex if

$$\lambda x + (1 - \lambda)y \in C \quad \text{for all } x, y \in C \text{ and } \lambda \in [0, 1].$$

