



## CONVEX HULLS

### Why

### Definition

The *convex hull* of a subset of  $n$ -dimensional space is the intersection of all convex sets containing the set.

### Notation

We denote the convex hull of  $S \subset \mathbf{R}^n$  by **conv**  $S$ .

### Characterization

PROPOSITION 1. Let  $S \subset \mathbf{R}^n$ . **conv**  $S$  is the set of all convex combinations of elements of  $S$ .

PROPOSITION 2. The convex hull of  $\{b_1, \dots, b_m\} \subset \mathbf{R}^n$  consists of all vectors

$$\lambda_1 b_1 + \lambda_2 b_2 + \dots + \lambda_m b_m.$$

where  $\lambda_i \geq 0$  and  $\sum_i \lambda_i = 1$ .

