



## CONVEX SETS

### Why

#### Definition

The *closed line segment between* two points in  $n$ -dimensional space is the set of points which can be expressed as the sum of the first point and a scalar multiple of the difference between the second point and the first; where the scalar is in the interval  $[0, 1]$ . Thus, the closed line segment between two points is a subset of the line through the two points. The *open line segment* between  $x$  and  $y$  is the closed line segment with the points  $x$  and  $y$ .

A *convex set* contains every closed line segment between any two points. Every affine set is convex. Thus, convex sets are more general.

#### Notation

Let  $x$  and  $y$  in  $\mathbf{R}^n$ . We can express the closed line segment between  $x$  and  $y$  as

$$\{x + a(y - x) \mid 0 \leq a \leq 1, x, y \in \mathbf{R}^n\}.$$

Notice that  $x + a(y - x) = (1 - a)x + ay$ .

**PROPOSITION 1.** *Every affine set is convex.*

**PROPOSITION 2.** *The intersection of a family of convex sets is convex.*

**PROPOSITION 3.** *The translate of a convex set is convex. The scalar multiple of a convex set is convex.*

