



## Convex Hulls

### 1 Why

### 2 Definition

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

#### 2.1 Notation

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

### 3 Characterization

**Proposition 1.** *Let  $S \subset \mathbf{R}^n$ .  $\mathbf{conv} S$  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  $\sum_i \lambda_i = 1$ .*

