



Definition

The *convex hull* (or *real convex hull*) of a set $A \subset \mathbf{R}^n$ is the intersection of all convex sets containing the set. In other words, it is the smallest convex set containing A .

Notation

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

Characterization

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

