



## Why

1

## 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

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

**Prop. 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  $\sum_i \lambda_i = 1$ .*

---

<sup>1</sup>Future editions will include.



