

REAL CONVEX SETS

Definition

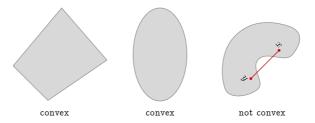
A set $C \subset \mathbb{R}^n$ is *convex* if it contains the closed line segment between every pair of points. In the notation of closed line segments, C is convex if

$$[x,y] \subset C$$
 for all $x,y \in C$

In other words,

$$\lambda x + (1 - \lambda)y \in C$$
 for all $x, y \in C$ and $\lambda \in [0, 1]$.

Roughly speaking, C is convex if and only if its intersection with every line in \mathbb{R}^n is either empty or a closed line segment.



Examples

The empty set, any singleton, any subspace, any affine set and any half-space.

Properties

Proposition 1 (closure under intersections). Suppose $\mathcal{K} \subset \mathcal{P}(\mathbf{R}^d)$ is a set of convex sets. Then $\bigcap \mathcal{K}$ is convex.

Proposition 2 (sums, differences, scales are convex). Suppose $A, B \subset \mathbb{R}^d$ are convex sets. Then A + B, A - B and λA for any real λ is convex.

Proposition 3 (closure, interior). If $A \subset \mathbb{R}^d$ is convex, then cl(A) and Int(A) are convex.¹

Proposition 4 (interior line segments). Suppose $A \subset \mathbb{R}^d$ is convex, $x \in A$ and $y \in \text{Int}(a)$. Then all points of the line segment between x and y are members of Int(A).

Proposition 5 (images of affine maps). Suppose $T : \mathbb{R}^d \to \mathbb{R}^d$ is affine. If $A \subset \mathbb{R}^d$ is convex, then T(A) is convex.

¹For the first, use $\overline{\operatorname{cl}(A) = \bigcap_{\mu>0} (A + \mu B)}$ where B is unit ball of \mathbf{R}^d .

