



Definition

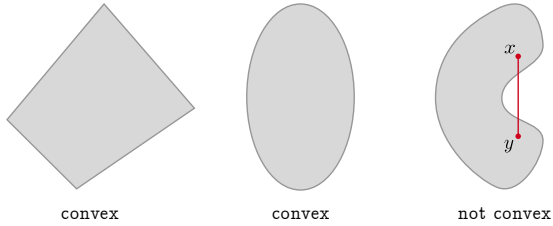
A set $C \subset \mathbf{R}^n$ is *convex* if it contains the closed line segment between every pair of points. In the notation of closed line segments, C is convex if

$$[x, y] \subset C \quad \text{for all } x, y \in C$$

In other words,

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

Roughly speaking, C is convex if and only if its intersection with every line in \mathbf{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 $A, B \subset \mathbf{R}^d$ are convex sets. Then $A + B$, $A - B$ and λA for any real λ is convex.*

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

Proposition 4 (interior line segments). *Suppose $A \subset \mathbf{R}^d$ 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 $\text{Int}(A)$.*

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

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

