



Definition

A set $C \subset \mathbf{R}^n$ is a *cone* (or *nonnegative homogeneous*)

$$x \in C \text{ and } \theta \geq 0 \Rightarrow \theta x \in C.$$

Examples

Let $x \in \mathbf{R}^n$. Define $C_1 \subset \mathbf{R}^n$ by

$$C_1 = \{\theta x \mid \theta \geq 0\}.$$

C_1 is a cone. The set

$$C_2 = \{x \in \mathbf{R}^n \mid x_i \geq 0 \text{ for } i = 1, \dots, n\}$$

is a cone. C_2 is called the *non-negative orthant*. The set

$$C_3 = \{x \in \mathbf{R}^n \mid x_i \leq 0 \text{ for } i = 1, \dots, n\}$$

is a cone. The set $C_2 \cup C_3$ is a cone.

Notation

We denote the nonnegative orthant of \mathbf{R}^n by \mathbf{R}_+^n . We denote the nonpositive orthant of \mathbf{R}^n by \mathbf{R}_-^n .

