1 Review of convexity

Definition 1.1. A set $C \subseteq \mathbb{R}^n$ is called *convex* if for any $x, y \in C$ and $\lambda \in [0,1]$, $\lambda x + (1-\lambda)y \in C$.

Some examples of convex sets:

- Halfspaces: $\{x \in \mathbb{R}^n : \langle a, x\rangle \leq b\}$ where $a \in \mathbb{R}^n \setminus \{0\}$ and $b \in \mathbb{R}$.
- The disk in $\mathbb{R}^2$: $\{(x,y) : x^2 + y^2 \leq 1\}$.
- The nonnegative orthant: $\{x \in \mathbb{R}^n : x_1 \geq 0, \ldots x_n \geq 0\}$.
- Nonnegative polynomials: $\{(a_0, \ldots, a_n) \in \mathbb{R}^{n+1} : a_0 + a_1 x + \cdots + a_n x^n \geq 0 \; \forall x \in \mathbb{R}\}$.

Proposition 1.1 (Operations that preserve convexity)**.** *The following operations preserve convexity.*

- *If C is a convex set in $\mathbb{R}^n$ and $A : \mathbb{R}^n \to \mathbb{R}^m$ is a linear map then $A(C)$ is convex.*
- *If C_1, C_2 are convex then $C_1 \cap C_2$ are convex.*
- *If $C \subseteq \mathbb{R}^n$ convex then $\{(x,t) \in \mathbb{R}^n \times \mathbb{R} : t > 0$ and $x/t \in C\} \subseteq \mathbb{R}^{n+1}$ is convex.*

Theorem 1.1 (Separating hyperplane theorem)**.** *Assume $C \subseteq \mathbb{R}^n$ is a convex subset of $\mathbb{R}^n$, and $y \in \mathbb{R}^n$ with $y \notin C$. Then there exists $a \in \mathbb{R}^n \setminus \{0\}$ and $b \in \mathbb{R}$ such that $\langle a, y\rangle \geq b$ and $\langle a, x\rangle \leq b$ for all $x \in C$.*

Proof. We give the proof when C is closed. The general case is left as an exercise. If C is closed we can define the projection map on C, namely $p_C(y) := \min\{\|y - x\| : x \in C\}$ is well defined and satisfies $\langle y - p_C(y), x - p_C(y)\rangle \leq 0$ for any $x \in C$. Let $a = y - p_C(y)$ and $b = \langle a, y\rangle$. We need to show that $\langle a, x\rangle \leq \langle a, y\rangle$ for any $x \in C$. This is easy to see since $\langle a, x - y\rangle = \langle a, x - p_C(y)\rangle + \langle a, p_C(y) - y\rangle \leq 0$ since both terms are nonpositive. □

Definition 1.2 (Convex hull)**.** Assume $S \subseteq \mathbb{R}^n$. The *convex hull* of S, denoted $\operatorname{conv}(S)$, is the smallest convex set containing S, i.e.,

$$\operatorname{conv}(S) := \bigcap_{\substack{C \text{ convex} \\ S \subseteq C}} C.$$

Exercise 1.1. *Let $S \subseteq \mathbb{R}^n$.*

1. *Show that the convex hull of S can also be expressed as*

$$\operatorname{conv}(S) = \Big\{x \in \mathbb{R}^n \; : \; \exists k \in \mathbb{N}_{\geq 1}, \lambda_1, \ldots, \lambda_k \geq 0, s_1, \ldots, s_k \in S \text{ s.t. } x = \sum_{i=1}^k \lambda_i s_i \text{ and } \sum_{i=1}^k \lambda_i = 1\Big\}.$$

2. *(Carathéodory theorem) Show that any point in $\operatorname{conv}(S)$ can be written as a convex com-*

bination of at most $n+1$ points of S (hint: any k points $s_1, \ldots, s_k$ with $k \geq n+2$ are affinely dependent i.e., there exist $\mu_1, \ldots, \mu_k$ such that $\sum_{i=1}^k \mu_i s_i = 0$ and $\sum_{i=1}^k \mu_i = 0$).

Definition 1.3 (Face)**.** Let $C \subseteq \mathbb{R}^n$ be a convex set. A subset F of C is called a *face* of C if the following two conditions hold:

1. F is convex
2. For any $x \in F$, if $a, b \in C$ and $0 < \lambda < 1$ are such that $x = \lambda a + (1-\lambda)b$, then $a, b \in F$.

Definition 1.4 (Extreme point)**.** Let $C \subseteq \mathbb{R}^n$ be a convex set. A point $x \in C$ is called *extreme* if the singleton $\{x\}$ is a face of C.

Definition 1.5 (Dimension)**.** Let $C \subseteq \mathbb{R}^n$ be a convex set. We define the *dimension* of C to be the dimension of the smallest affine space that contains C. We say that C is *full-dimensional* if it has dimension n.

Proposition 1.2. *Let $C \subset \mathbb{R}^n$ be a convex set with nonempty interior.*

(i) If $F \subseteq G \subseteq C$ where F is a face of G and G a face of C, then F is a face of C.

(ii) Assume C is closed. Then any point $x \in C \setminus \mathrm{int}(C)$ lies on a face F of C of dimension strictly smaller than n.

Proof. Item (i) is easy to verify. For item (ii) we use the separating hyperplane theorem. Since $x \notin \mathrm{int}(C)$ we can find a hyperplane that separates x from $\mathrm{int}(C)$, i.e., $\langle a, x \rangle = b$ and $\langle a, x \rangle \leq b$ for any $x \in \mathrm{int}(C)$. Define $F = C \cap \{z \in \mathbb{R}^n : \langle a, z \rangle = b\}$. It is easy to verify that F satisfies the conditions that we want: namely F is a face of dimension at most $n-1$ that contains x. This completes the proof. □

Theorem 1.2 (Minkowski theorem)**.** *Let C be a closed and bounded convex subset of $\mathbb{R}^n$. Let $\mathrm{ext}(C)$ be the set of extreme points of C. Then $C = \mathrm{conv}(\mathrm{ext}(C))$.*

Proof. The inclusion $C \supseteq \mathrm{conv}(\mathrm{ext}(C))$ is clearly true. We have to show that $C \subseteq \mathrm{conv}(\mathrm{ext}(C))$, namely that any point in C can be written as a convex combination of elements in $\mathrm{ext}(C)$. We proceed by induction on the dimension of C. The claim is clearly true if C is a point (zero-dimensional). Assume C is a convex subset of $\mathbb{R}^n$ of dimension k. By considering the affine space of dimension k that contains C, we can think of C as a full-dimensional convex set in $\mathbb{R}^k$. Let v be an arbitrary vector in $\mathbb{R}^k$ and consider the line $L = \{x + \alpha v, \alpha \in \mathbb{R}\}$. Since C is closed and bounded we know that $C \cap L$ is a segment; let x_1, x_2 be its two extreme points and note that $x \in \mathrm{conv}(\{x_1, x_2\})$. Observe that $x_1, x_2 \in C \setminus \mathrm{int}(C)$. Thus by Proposition 1.2(ii) they lie on low-dimensional faces F_1 and F_2 of C. By using the induction hypothesis on $x_i \in F_i$ (for $i = 1, 2$) we know that x_i is a convex combination of the extreme points of F_i. By Proposition 1.2(i) we know that the extreme points of F_i are extreme points of C. Thus since x_1 and x_2 are convex combinations of extreme points of C, and x is a convex combination of $\{x_1, x_2\}$ the claim follows. □