

① Set of points on the straight line

$$y = mx + c$$

Let $u = (x_1, y_1)$ and $v = (x_2, y_2)$ are two points on the straight line. So

$$y_1 = mx_1 + c$$

$$y_2 = mx_2 + c$$

Now for $0 \leq \lambda \leq 1$ their convex combination.

$$\lambda(x_1, y_1) + (1-\lambda)(x_2, y_2)$$
$$= (\lambda x_1 + (1-\lambda)x_2, \lambda y_1 + (1-\lambda)y_2)$$

Now

$$\lambda y_1 + (1-\lambda)y_2$$

$$= \lambda(mx_1 + c) + (1-\lambda)(mx_2 + c)$$

$$= m\{\lambda x_1 + (1-\lambda)x_2\} + c$$

Hence $\lambda u + (1-\lambda)v$ is on the line $y = mx + c$.

Definition: We consider \mathbb{R}^n .

Let $(x_1, x_2, x_3, \dots, x_n) \in \mathbb{R}^n$.

Then

$$c_1x_1 + c_2x_2 + \dots + c_nx_n = z \Rightarrow c_1x_1 + \dots + c_nx_n = z$$

is called a hyperplane. Here

$$\text{If } z = 0 \text{ } c = (c_1, c_2, c_3, \dots, c_n)$$

$$\text{and } x = [x_1, x_2, \dots, x_n]$$

If $z=0$ then, ~~$cx=0$~~ . Then the hyperplane passes through the origin. and c is called normal to the hyperplane.

In terms of set notations we can rewrite hyperplane as:
 ~~$z=0$~~ $H = \{x : cx = z\}$

Th: A hyperplane is a convex set.

Proof: We consider the hyperplane

$$H = \{x : cx = z\}$$

Let $x_1, x_2 \in H$. Then $cx_1 = z$ and ~~$cx_2 = z$~~
 $cx_2 = z$.

Let $u = \lambda x_1 + (1-\lambda)x_2$ be the ~~linear~~^{convex} combination of x_1, x_2 . ~~Then~~ $(0 \leq \lambda \leq 1)$

~~$cu = c\{\lambda x_1 + (1-\lambda)x_2\}$~~
$$cu = c\{\lambda x_1 + (1-\lambda)x_2\} = \lambda cx_1 + (1-\lambda)cx_2$$
$$= \lambda z + (1-\lambda)z = z.$$

Hence $u \in X$. Hence X is a convex set.

Extreme point: A point x of a convex set X is an extreme point if it cannot be expressed as a convex combination of two other points in X . @

Geometrically an extreme point cannot lie on the line segment joining any other points.

If x is an extreme point then it cannot be written as $x = \lambda x_2 + (1-\lambda)x_1$, $0 < \lambda < 1$.

Adjacent points: Two distinct extreme points are said to be adjacent points if they are connected by an edge.