

**MA 274: Convex Sets**

**Definition.** A subset  $U \subset \mathbb{R}^2$  is **convex** if for all  $P, Q \in U$  the line segment  $\overline{PQ}$  between  $P$  and  $Q$  is also a subset of  $U$ .

**Theorem 0.1.** Suppose that  $\mathcal{C}$  is a set whose elements are convex subsets of  $\mathbb{R}^2$ . Then  $\bigcap \mathcal{C}$  is convex.

*Proof.* Let  $P, Q \in \bigcap \mathcal{C}$ . We must show that the line segment  $\overline{PQ}$  is a subset of  $\bigcap \mathcal{C}$ . Since both  $P, Q \in \bigcap \mathcal{C}$ , by the definition of “intersection”, for every convex set  $C \in \mathcal{C}$ , we have  $P, Q \in C$ . Since each  $C \in \mathcal{C}$  is convex, by the definition of convex, the line segment  $\overline{PQ} \subset C$ . Let  $x \in \overline{PQ}$ . By the definition of subset, for every  $C \in \mathcal{C}$ , the point  $x \in C$ . Thus, by definition of intersection,  $x \in \bigcap \mathcal{C}$ . Since this is true for every  $x \in \overline{PQ}$ , we have  $\overline{PQ} \subset \bigcap \mathcal{C}$ , as desired. Thus,  $\bigcap \mathcal{C}$  is convex.  $\square$