

PROBLEM 1

Let $\mathbb{R}^n \xrightarrow{T} \mathbb{R}^m$ be an injective linear map and A a closed set in \mathbb{R}^n .

1. Show that $T(A)$ is a closed set.
2. Provide an example of a linear map T and a closed set A such that $T(A)$ is not closed
3. Generalize to injective affine maps

PROBLEM 2

Let A be the line in \mathbb{R}^n through the points $[1,0,0]$, $[0,1,0]$. Derive an explicit formula for the nearest point map $\mathbb{R}^n \xrightarrow{\Pi} A$ onto A

PROBLEM 3

Let C be a convex set of dimension r in \mathbb{R}^n , b a vector in C . Show that there exists a simplex σ_r of dimension r such that

$$b \in \sigma_r \subseteq C \quad (1)$$

PROBLEM 4

Let A be a set in \mathbb{R}^n . Show that

$$cl(A^c) = (\text{int}(A))^c \quad (2)$$

PROBLEM 5

The perspective map $\mathbb{R}^n \times \mathbb{R}_{++} \xrightarrow{P} \mathbb{R}^n$ is defined by

$$P(x, t) = \frac{x}{t} \quad (3)$$

Show that

1. if A is a convex set in $\mathbb{R}^n \times \mathbb{R}_{++}$, then $P(A)$ is a convex set in \mathbb{R}^n

2. if B is a convex set in \mathbb{R}^n , then $P^{-1}(B)$ is a convex set in \mathbb{R}^{n+1}

PROBLEM 6

Let A, B be nonempty convex subsets of \mathbb{R}^n . Show that the following are equivalent:

1. A and B are strongly separated, i.e. there exist a nonzero vector $p \in \mathbb{R}^n$, a real number θ and a positive number ε such that

$$\sup_{\alpha \in A} (p\alpha) < \theta - \varepsilon < \theta + \varepsilon < \inf_{\beta \in B} (p\beta)$$

2. $0 \notin \text{closure}(A - B)$