

## Convex half-spaces

by

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**Abstract.** We study convex half-spaces (i.e., convex set with convex complements) of Euclidean space  $R^n$ . It is proved that the family of all convex half-spaces of  $R^n$  is a sequentially compact topological Fréchet space with respect to the set theoretical limit of sets  $\text{Lim}$ .

Our results are applied in the next paper of this issue.

Our terminology follows [4]. Let  $R^n$  denote the  $n$ -dimensional Euclidean space with the scalar product  $\langle v_1, v_2 \rangle$ . The symbols  $K'$ ,  $\bar{K}$ ,  $\text{ri } K$ ,  $\text{int } K$  denote, respectively, the complement of  $K \subset R^n$ , the closure of  $K$ , the relative interior of  $K$ , and the interior of  $K$ . The vector with origin  $x$  and the end-point  $y$  is denoted by  $v_{xy}$ . We use the following limits of sequences of sets: the inferior limit

$$\text{Liminf}_{i \rightarrow x} A_i = \bigcup_{i=1}^{\infty} \bigcap_{j=i}^{\infty} A_j,$$

the superior limit

$$\text{Limsup}_{i \rightarrow x} A_i = \bigcap_{i=1}^{\infty} \bigcup_{j=i}^{\infty} A_j,$$

and (if  $\text{Liminf}_{i \rightarrow \infty} A_i = A = \text{Limsup}_{i \rightarrow \infty} A_i$ ) the limit  $\text{Lim}_{i \rightarrow \infty} A_i = A$ . Obviously, if  $A_i$ ,  $i = 1, 2, \dots$ , are convex, then  $\text{Liminf}_{i \rightarrow \infty} A_i$  is convex and (if it exists)  $\text{Lim}_{i \rightarrow \infty} A_i$  is convex.

**DEFINITION 1.** We call a set  $K \subset R^n$  a *convex half-space* if both  $K$  and its complement  $K'$  are convex sets. We call  $K$  and  $K'$  *complementary convex half-spaces*.

Obviously, all open half-spaces and closed half-spaces (in the usual sense), the empty set  $\emptyset$  and the set  $R^n$  are convex half-spaces of  $R^n$ . Also any semispace at  $x \in R^n$  (i.e., a maximal convex set which does not include  $x$ ) is a convex half-space [1], [2].

For any  $x \in R^n$  and for any unit perpendicular vectors  $v_1, \dots, v_k$ , where  $1 \leq k \leq n$ , we define the following sets

$$B_x(v_1, \dots, v_k) = \bigcup_{i=1}^k \{y \in R^n; \langle v_j, v_{xy} \rangle = 0 \text{ for } j < i \text{ and } \langle v_i, v_{xy} \rangle > 0\},$$

$$P_x(v_1, \dots, v_k) = B_x(v_1, \dots, v_k) \cup \{y \in R^n; \langle v_j, v_{xy} \rangle = 0 \text{ for } j = 1, \dots, k\}.$$

Writing  $B_x(v_1, \dots, v_k)$  or  $P_x(v_1, \dots, v_k)$  we shall tacitly assume that  $x \in R^n$ ,  $1 \leq k \leq n$  and that  $v_1, \dots, v_k$  are unit perpendicular vectors.

Let us recall that any cone excluding its vertex is called a blunt cone and any cone including its vertex is called a pointed cone.

The set  $B_x(v_1, \dots, v_k)$  is a blunt cone with vertex  $x$  as the union of half-planes

$$H_i = \{y \in R^n; \langle v_j, v_{xy} \rangle = 0 \text{ for } j < i \text{ and } \langle v_i, v_{xy} \rangle > 0\},$$

$i = 1, \dots, k$ , which are blunt cones with vertex  $x$ .

Let  $a$  and  $b$  be arbitrary points of  $B_x(v_1, \dots, v_k)$ . There exist numbers  $g \leq k$  and  $h \leq k$  such that  $a \in H_g$  and  $b \in H_h$ . Let  $g \leq h$ . Since  $b \in \bar{H}_g$  and  $a \in H_g = \text{ri } H_g$ , we have (see [4], Theorem 6.1, p. 45)

$$\{(1-\lambda)a + \lambda b; 0 \leq \lambda < 1\} \subset H_g \subset B_x(v_1, \dots, v_k).$$

Therefore  $B_x(v_1, \dots, v_k)$  is convex. Similarly,  $P_x(v_1, \dots, v_k)$  is a pointed convex cone with vertex  $x$ .

From the obvious equalities

$$(B_x(v_1, \dots, v_k))' = P_x(-v_1, \dots, -v_k)$$

and

$$(P_x(v_1, \dots, v_k))' = B_x(-v_1, \dots, -v_k)$$

we infer that  $B_x(v_1, \dots, v_k)$  and  $P_x(v_1, \dots, v_k)$  are convex half-spaces.

The above considerations clarify the terms used in the next definition.

**DEFINITION 2.** The sets  $B_x(v_1, \dots, v_k)$  and the set  $\emptyset$  will be called *blunt convex half-spaces with vertex  $x$* . The sets  $P_x(v_1, \dots, v_k)$  and the set  $R^n$  will be called *pointed convex half-spaces with vertex  $x$* .

**THEOREM 1.** *Convex half-spaces of  $R^n$  have the following properties*

1. Any two complementary convex half-spaces have the forms  $B_x(v_1, \dots, v_k)$  and  $P_x(-v_1, \dots, -v_k)$ , or the forms  $\emptyset$  and  $R^n$ .

2.  $B_x(v_1, \dots, v_k) = B_y(v_1, \dots, v_k)$  (respectively:  $P_x(v_1, \dots, v_k) = P_y(v_1, \dots, v_k)$ ) if and only if  $\langle v_i, v_{xy} \rangle = 0$  for  $i = 1, \dots, k$ .

3. If  $K$  is a convex half-space, then any translate of  $K$  contains  $K$  or is contained in  $K$  (see [1])<sup>(1)</sup>. More exactly:  $B_x(v_1, \dots, v_k) \subset B_y(v_1, \dots, v_k)$  (analogously:  $P_x(v_1, \dots, v_k) \subset P_y(v_1, \dots, v_k)$ ) if and only if  $y \notin B_x(v_1, \dots, v_k)$ .

4. Two arbitrary convex disjoint sets can be supplemented to complementary convex half-spaces [3].

5. If a convex set  $C$  is the union of two convex disjoint sets, then the sets have the forms  $C \cap B_x(v_1, \dots, v_k)$  and  $C \cap P_x(-v_1, \dots, -v_k)$ , where  $x \in C$ , or the forms  $\emptyset$  and  $C$ .

6. A set  $K$  is a convex half-space if and only if one of the sets  $K, K'$  is

<sup>(1)</sup> The question whether the inverse holds has been answered negatively by Dr. A. Prószynski with the help of the Zorn-Kuratowski lemma.

a maximal convex set disjoint with a plane. This plane is that of all vertices of the convex half-space  $K$ .

7. The sets of the form  $B_x(v_1, \dots, v_n)$  are the only semispaces at  $x$ .

8. Any nonempty convex half-space is the convex hull of a sequence of points.

**Proof.** We show the first property. For  $n = 1$  it is obvious. Assume it holds for  $R^{n-1}$  and consider two complementary convex half-spaces  $A$  and  $A'$  of  $R^n$ . Since the cases  $A = \emptyset$  and  $A = R^n$  are trivial, we assume  $A \neq \emptyset$  and  $A \neq R^n$ . Consequently,  $\bar{A} \neq R^n$  because  $\text{ri } A = \text{ri } \bar{A}$  (Theorem 6.3 of [4], p. 46).

We shall show that  $\bar{A}$  is a closed half-space. Assume the contrary. Since  $A$  is convex,  $\bar{A}$  is convex too. Being convex and closed,  $\bar{A}$  is the intersection of a family of closed half-spaces ([4], Theorem 11.5, p. 99). Since  $\bar{A} \neq R^n$  and  $\bar{A}$  is not a closed half-space, the family contains closed half-spaces  $Q_1$  and  $Q_2$  such that  $Q_2$  is not a translate of  $Q_1$ . Hence  $A \subset \bar{A} \subset Q_1 \cap Q_2$  and  $A' \supset Q_1' \cup Q_2'$ . Take  $a \in A$ . Since  $a \in Q_1 \cap Q_2$ , there exist  $a_1 \in Q_1'$  and  $a_2 \in Q_2'$  such that  $a$  lies in the segment joining  $a_1$  and  $a_2$ . From  $a_1 \in A'$ ,  $a_2 \in A'$  and  $a \notin A'$  we conclude that  $A'$  is not convex. The contradiction shows that  $\bar{A}$  is a closed half-space.

Similarly,  $\bar{A}'$  is a closed half-space. Obviously,  $H = \bar{A} \cap \bar{A}'$  is the bounding hyperplane of  $\bar{A}$  and of  $\bar{A}'$ . Consequently,  $A = C_1 \cup (A \cap H)$  and  $A' = C_2 \cup (A' \cap H)$  where  $C_1, C_2$  are open half-spaces bounded by  $H$ . From the inductive hypothesis we conclude that  $A$  and  $A'$  have the stipulated forms.

The other properties easily follows from the definition of sets  $B_x(v_1, \dots, v_k)$  and  $P_x(v_1, \dots, v_k)$ , and from the first property. Properties 2 and 3 are obvious. Recurrently, with the help of the classic separation theorem, we get property 4. It implies properties 5-7. The last property holds because any convex half-space is the union of a finite number of half-planes and since any half-plane is the convex hull of a sequence of points.

**THEOREM 2.** *The family  $\mathcal{F}$  of all convex half-spaces of  $R^n$  is a sequentially compact topological Fréchet space with respect to the limit of sets  $\text{Lim}$ .*

**Proof.** Our theorem asserts that the following conditions hold:

(1) if  $A_i \in \mathcal{F}$  for  $i = 1, 2, \dots$  and  $\text{Lim}_{i \rightarrow \infty} A_i = A$ , then  $A \in \mathcal{F}$ ,

(2) if  $A_i = A \in \mathcal{F}$  for  $i = 1, 2, \dots$ , then  $\text{Lim}_{i \rightarrow \infty} A_i = A$ ,

(3) if  $A_i \in \mathcal{F}$  for  $i = 1, 2, \dots$  and  $\text{Lim}_{i \rightarrow \infty} A_i = A$ , then for any subsequence

$A_{i_j}, j = 1, 2, \dots$ , we have  $\text{Lim}_{j \rightarrow \infty} A_{i_j} = A$ ,

(4) if the sequence  $A_i \in \mathcal{F}; i = 1, 2, \dots$ , does not converge to  $A \in \mathcal{F}$ , then there exists a subsequence such that no subsequence of it is convergent to  $A$ ,

(5) if  $A_{ij} \in \mathcal{F}$ ,  $\lim_{j \rightarrow \infty} A_{ij} = A_i$  and  $\lim_{i \rightarrow \infty} A_i = A$  for  $i, j = 1, 2, \dots$ , then there are subsequences  $i_m$  and  $j_m$  such that  $\lim_{m \rightarrow \infty} A_{i_m j_m} = A$ ,

(6) any sequence of sets from  $\mathcal{F}$  contains a convergent subsequence.

It can be easily shown that conditions (2), (3) and (4) hold for arbitrary sets.

We shall show (1). Let  $A_i, i = 1, 2, \dots$ , be convex half-spaces of  $R^n$  and let the limit  $\lim_{i \rightarrow \infty} A_i = A$  exist. Hence the limit  $\lim_{i \rightarrow \infty} A'_i = (\lim_{i \rightarrow \infty} A_i)' = A'$  exists. Since  $A_i$  and  $A'_i, i = 1, 2, \dots$ , are convex,  $A$  and  $A'$  are also convex. Therefore,  $A$  is a convex half-space.

We shall prove (5). It results from (1) that the sets  $A_i, i = 1, 2, \dots$ , and the set  $A$  in (5) are convex half-spaces. Let  $A \neq \emptyset$  and  $A \neq R^n$ . By part 8 of Theorem 1 the set  $A$  is the convex hull of a sequence of points  $x_1, x_2, \dots$ . The complement  $A'$  is also the convex hull of a sequence of points  $y_1, y_2, \dots$ . Since  $\lim_{i \rightarrow \infty} A_i = A$ , there exists a number  $i_m$  such that  $A_{i_m}$  contains the points  $x_1, \dots, x_m$  and does not contain  $y_1, \dots, y_m$ . Since  $\lim_{j \rightarrow \infty} A_{i_m j} = A_{i_m}$ , there exists a number  $j_m$  such that  $A_{i_m j_m}$  contains the points  $x_1, \dots, x_m$  and does not contain  $y_1, \dots, y_m$ . Therefore

$$\{x_1, x_2, \dots\} \subset \lim_{m \rightarrow \infty} A_{i_m j_m},$$

$$\{y_1, y_2, \dots\} \subset \lim_{m \rightarrow \infty} A'_{i_m j_m} = (\lim_{m \rightarrow \infty} A_{i_m j_m})'.$$

Since  $\lim_{m \rightarrow \infty} A_{i_m j_m}$  and  $(\lim_{m \rightarrow \infty} A_{i_m j_m})'$  are convex, the inclusions

$$\lim_{m \rightarrow \infty} A_{i_m j_m} \supset \text{conv} \{x_1, x_2, \dots\} = A,$$

$$(\lim_{m \rightarrow \infty} A_{i_m j_m})' \supset \text{conv} \{y_1, y_2, \dots\} = A'$$

hold. Thus  $\lim_{m \rightarrow \infty} A_{i_m j_m} = A$ . If  $A = \emptyset$  or  $A = R^n$  the considerations are similar.

Finally, we recurrently show (6)<sup>(2)</sup>. For  $R^1$  it is obvious. Assume (6) holds in  $R^{n-1}$  and consider the space  $R^n$ . The case where a sequence of convex half-spaces of  $R^n$  contains infinitely many of sets  $\emptyset$  or  $R^n$  is obvious. In the opposite case, select a subsequence  $A_i, i = 1, 2, \dots$ , of convex half-spaces different from  $\emptyset$  and  $R^n$ . Let  $x_i$  be a vertex of  $A_i, i = 1, 2, \dots$ . The space  $R^n$  can be viewed as a hypersurface of an  $(n+1)$ -dimensional

space  $R^{n+1}$ . Take a point  $x \in R^{n+1} \setminus R^n$ . Let  $L_i$  be the line passing through  $x_i$  and  $x, i = 1, 2, \dots$  Put

$$C_i = A_i + L_i = \{a + b; a \in A_i, b \in L_i\}, \quad i = 1, 2, \dots$$

Obviously,  $A_i = C_i \cap R^n, i = 1, 2, \dots$ . Note that  $C_i$  is a convex half-space of  $R^{n+1}$  different both from  $\emptyset$  and  $R^{n+1}$  and that  $x$  is a vertex of  $C_i, i = 1, 2, \dots$ . Let  $u_i$  denote a unit vector of  $R^{n+1}$  perpendicular to the hyperplane bounding int  $C_i$  and directed towards int  $C_i$ . One can select a subsequence  $u_{i_j}, j = 1, 2, \dots$ , which converges (in the usual sense) to a unit vector  $u$ . Let  $G = B_x(u)$  in the notation of  $R^{n+1}$ . Obviously,

$$G \subset \liminf_{j \rightarrow \infty} C_{i_j} \subset \limsup_{j \rightarrow \infty} C_{i_j} \subset \bar{G}.$$

Consequently,

$$F \subset \liminf_{j \rightarrow \infty} A_{i_j} \subset \limsup_{j \rightarrow \infty} A_{i_j} \subset F \cup H,$$

where  $F = G \cap R^n$  and  $H$  is the bounding hyperplane of  $F$ . By the inductive hypothesis, a subsequence  $A_{i_{j_k}}, k = 1, 2, \dots$ , can be selected in such a way that the limit  $\lim_{k \rightarrow \infty} (A_{i_{j_k}} \cap H) = K$  exist. Note that

$$\liminf_{k \rightarrow \infty} A_{i_{j_k}} = \liminf_{k \rightarrow \infty} (A_{i_{j_k}} \cap F) \cup \liminf_{k \rightarrow \infty} (A_{i_{j_k}} \cap H) = F \cup K.$$

Similarly,  $\limsup_{k \rightarrow \infty} A_{i_{j_k}} = F \cup K$ . Thus the limit  $\lim_{k \rightarrow \infty} A_{i_{j_k}}$  exists.

**COROLLARY 1.** Let  $x \in R^n$  any  $k \in \{1, \dots, n\}$ . The families

$$\{B_x(v_1, \dots, v_m); k \leq m \leq n\}, \quad \{P_x(v_1, \dots, v_m); k \leq m \leq n\}$$

and the family of all convex half-spaces with the vertex  $x$  are sequentially compact topological Fréchet spaces with respect to the limit  $\lim$ .

**COROLLARY 2.** For any convex set  $C \subset R^n$ , the family of all convex subsets  $D$  of  $C$  such that  $C \setminus D$  is also convex is a sequentially compact topological Fréchet space with respect to the limit  $\lim$ .

**THEOREM 3.**  $\lim_{i \rightarrow \infty} B_x(u_i) = B_x(v_1, \dots, v_k)$  (analogously:  $\lim_{i \rightarrow \infty} P_x(u_i) = P_x(v_1, \dots, v_k)$ ) if and only if almost all vectors  $u_i$  are positive combinations  $u_i = \lambda_{i1}v_1 + \dots + \lambda_{ik}v_k$  and  $\lim_{i \rightarrow \infty} (\lambda_{i,j+1}/\lambda_{ij}) = 0, j = 1, \dots, k-1$ .

**Proof.** The equalities  $\lim_{i \rightarrow \infty} B_x(u_i) = B_x(v_1, \dots, v_k)$  and  $\lim_{i \rightarrow \infty} P_x(-u_i) = P_x(-v_1, \dots, -v_k)$  are equivalent as the equalities of complementary sets. Therefore, we consider sequences of open half-spaces only. It is sufficient consider only the case where  $x = 0$ .

For  $R^1$  the theorem is obvious. We assume that the theorem holds for  $R^{n-1}$ , and consider the space  $R^n$ .

1. Let  $\lim_{i \rightarrow \infty} B_0(u_i) = B_0(v_1, \dots, v_k)$ . Denote by  $R^{n-1}$  the hyperplane

<sup>(2)</sup> The author thanks Dr. J. Cichoń for a considerable simplification of a previous version of the proof of (6).

bounding the half-space  $B_0(v_1)$ . We get

$$\text{Lim}_{i \rightarrow \infty} (R^{n-1} \cap B_0(u_i)) = R^{n-1} \cap \text{Lim}_{i \rightarrow \infty} B_0(u_i) = R^{n-1} \cap B_0(v_1, \dots, v_k).$$

Let  $k = 1$ . Then

$$\text{Lim}_{i \rightarrow \infty} (R^{n-1} \cap B_0(u_i)) = R^{n-1} \cap B_0(v_1) = \emptyset.$$

Since  $0 \in R^{n-1}$ , the sets  $R^{n-1} \cap B_0(u_i)$  are either open half-spaces of the space  $R^{n-1}$  or empty. If infinitely many of them are open half-spaces of  $R^{n-1}$ , then by Corollary 1 one can select a subsequence, with the nonempty limit  $\text{Lim}_{i \rightarrow \infty} (R^{n-1} \cap B_0(u_i)) \neq \emptyset$ . The contradiction shows that almost all sets  $R^{n-1} \cap B_0(u_i)$  are empty. Hence for almost all numbers  $i = 1, 2, \dots$ , the equality  $B_0(u_i) = B_0(v_1)$  and consequently the equality  $u_i = v_1$  hold.

Let  $2 \leq k \leq n$ . Then

$$\text{Lim}_{i \rightarrow \infty} (R^{n-1} \cap B_0(u_i)) = R^{n-1} \cap B_0(v_1, \dots, v_k) \neq \emptyset.$$

Hence almost all sets  $R^{n-1} \cap B_0(u_i)$  are nonempty. So almost all sets  $R^{n-1} \cap B_0(u_i)$  are open half-spaces of  $R^{n-1}$ . If  $R^{n-1} \cap B_0(u_i)$  is an open half-space of  $R^{n-1}$ , then let  $u'_i$  denote a unit vector of  $R^{n-1}$  perpendicular to  $(n-2)$ -dimensional plane  $K_i$  bounding in  $R^{n-1}$  the half-space  $R^{n-1} \cap B_0(u_i)$  and directed towards the latter half-space. Since  $v_1, u_i$  and  $u'_i$  are perpendicular to  $K_i$ , they lie in a 2-dimensional plane. Moreover,  $v_1$  and  $u'_i$  are perpendicular and the angle  $\sphericalangle(u_i, u'_i)$  is acute. Hence there exist  $\lambda_{i1}$  and positive  $\gamma_i$  such that  $u_i = \lambda_{i1}v_1 + \gamma_i u'_i$ . From  $\text{Lim}_{i \rightarrow \infty} B_0(u_i) = B_0(v_1, \dots, v_k)$  we conclude  $\text{lim}_{i \rightarrow \infty} u_i = v_1$ . Therefore  $\text{lim}_{i \rightarrow \infty} \lambda_{i1} = 1$ ,  $\text{lim}_{i \rightarrow \infty} \gamma_i = 0$  and almost all  $\lambda_{i1}$  are positive. Since almost all sets  $R^{n-1} \cap B_0(u_i)$  are open half-spaces of  $R^{n-1}$ , we can apply (omitting a finite number of them) the inductive hypothesis. We infer that almost all  $u'_i$  are positive combinations  $u'_i = \lambda'_{i2}v_2 + \dots + \lambda'_{ik}v_k$  and (when  $k \geq 3$ ) that  $\text{lim}_{i \rightarrow \infty} (\lambda'_{i,j+1}/\lambda'_{ij}) = 0$  for  $j = 2, \dots, k-1$ . Put  $\lambda_{ij} = \gamma_i \lambda'_{ij}$  if  $\lambda'_{ij}$  is defined. Therefore almost all  $u_i$  are positive combinations  $u_i = \lambda_{i1}v_1 + \gamma_i u'_i = \lambda_{i1}v_1 + \dots + \lambda_{ik}v_k$  and  $\text{lim}_{i \rightarrow \infty} (\lambda_{i,j+1}/\lambda_{ij}) = 0$  for  $j = 2, \dots, k-1$ . Since  $v_1, \dots, v_k$  are unit and perpendicular and since  $u'_i$  is unit,  $|\lambda'_{i2}| \leq 1$ . Hence  $\text{lim}_{i \rightarrow \infty} (\lambda_{i2}/\lambda_{i1}) = \text{lim}_{i \rightarrow \infty} (\gamma_i \lambda'_{i2}/\lambda_{i1}) = 0$ .

2. Let almost all  $u_i$  be positive combinations  $u_i = \lambda_{i1}v_1 + \dots + \lambda_{ik}v_k$  and let  $\text{lim}_{i \rightarrow \infty} (\lambda_{i,j+1}/\lambda_{ij}) = 0$  for  $j = 1, \dots, k-1$ .

If  $k = 1$ , then  $u_i = \lambda_{i1}v_1$ , where  $\lambda_{i1} = 1$ , and consequently,  $B_0(u_i) = B_0(v_1)$  for almost all numbers  $i = 1, 2, \dots$ . Hence  $\text{Lim}_{i \rightarrow \infty} B_0(u_i) = B_0(v_1)$ .

Let  $2 \leq k \leq n$ . Since  $u_i$  is a unit vector and  $v_1, \dots, v_k$  are unit perpendicular vectors,  $\lambda_{i1}^2 + \dots + \lambda_{ik}^2 = 1$ . Moreover, since  $\text{lim}_{i \rightarrow \infty} (\lambda_{i,j+1}/\lambda_{ij}) = 0$  for  $j = 1, \dots, k-1$ , we have  $\text{lim}_{i \rightarrow \infty} \lambda_{ij} = 0$  for  $j = 2, \dots, k$  and  $\text{lim}_{i \rightarrow \infty} \lambda_{i1} = 1$ .

Therefore  $\text{lim}_{i \rightarrow \infty} u_i = v_1$ . Hence

$$(*) \quad B_0(v_1) \subset \text{Lim inf}_{i \rightarrow \infty} B_0(u_i) \subset \text{Lim sup}_{i \rightarrow \infty} B_0(u_i) \subset P_0(v_1).$$

Let  $R^{n-1}$  denote the hyperplane bounding the half-space  $B_0(v_1)$ . Since almost all combinations  $\lambda_{i1}v_1 + \dots + \lambda_{ik}v_k$  are positive, almost all combinations  $\lambda_{i2}v_2 + \dots + \lambda_{ik}v_k$  are also positive. Hence almost all sets  $R^{n-1} \cap B_0(u_i)$  are open half-planes of the plane  $R^{n-1}$ . Since the vector  $\lambda_{i1}v_1 + \dots + \lambda_{ik}v_k = u_i$  is perpendicular to the hyperplane bounding  $B_0(u_i)$  and since it is directed towards the side of  $B_0(u_i)$ , the vector  $\lambda_{i2}v_2 + \dots + \lambda_{ik}v_k$  is perpendicular to the  $(n-2)$ -dimensional plane  $K_i$  bounding the half-plane  $R^{n-1} \cap B_0(u_i)$  and directed towards it. Hence the vector  $u'_i = \alpha \lambda_{i2}v_2 + \dots + \alpha \lambda_{ik}v_k$ , where  $\alpha = (\lambda_{i2}^2 + \dots + \lambda_{ik}^2)^{-1/2}$ , is unit, perpendicular and directed towards the side of  $R^{n-1} \cap B_0(u_i)$ . This is true for almost all numbers  $i = 1, 2, \dots$ . Obviously, almost all the combinations above are positive and  $\text{lim}_{i \rightarrow \infty} (\alpha \lambda_{i,j+1}/\alpha \lambda_{ij}) = 0$  for  $j = 2, \dots, k-1$ . Hence, from the inductive hypothesis we conclude that the set  $\text{Lim}_{i \rightarrow \infty} (B_0(u_i) \cap R^{n-1})$  is equal (in the notation of  $R^{n-1}$ ) to  $B_0(v_2, \dots, v_k) \subset R^{n-1}$ . This and  $(*)$  imply

$$\text{Lim inf}_{i \rightarrow \infty} B_0(u_i) = B_0(v_1, \dots, v_k) = \text{Lim sup}_{i \rightarrow \infty} B_0(u_i).$$

Therefore the limit  $\text{Lim}_{i \rightarrow \infty} B_0(u_i)$  exists and equals  $B_0(v_1, \dots, v_k)$ .

The proof is complete.

It would be interesting to discuss decompositions of  $R^n$  onto  $m > 2$  disjoint convex subsets.

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