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extreme points of C , so every point in C is a convex combination of the two endpoints. Suppose now that every vector in a compact and convex subset of \mathbb{R}^n can be represented as a convex combination of extreme points of the set. We will show that the same is true for compact and convex subsets of \mathbb{R}^n .

Convex Optimization Theory Chapter 2 Exercises and

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