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of convexity 2.1 Let  $C \subseteq \mathbb{R}^n$  be a convex set, with  $x_1, \dots, x_k \in C$ , and let  
 $\lambda_1, \dots, \lambda_k \in \mathbb{R}$  satisfy  $\lambda_i \geq 0, \lambda_1 + \dots + \lambda_k = 1$ . Show that  $\lambda_1 x_1 + \dots + \lambda_k x_k \in C$ . (The

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definition of convexity is that this holds for  $k=2$ ; you must show it for arbitrary  $k$ .) Hint. Use induction on  $k$  ...

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