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Definition 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  $\lambda_i \geq 0$ ,  $1$

$+\dots + \lambda_k = 1$ . Show that  $\lambda_1 x_1 + \dots + \lambda_k x_k \in C$ .

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