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## **EXPOSED POINTS OF CONVEX SETS**

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The two sections of this note are unrelated, except that both are concerned with the exposed points of a compact convex subset  $K$  of a locally convex space  $E$ . In § 1 it is proved that if  $K$  is of finite dimension  $d$ , then the set of all its exposed points can be expressed as the union of a  $G_\delta$  set, an  $F_\sigma$  set, and  $d - 2$  sets each of which is the intersection of a  $G_\delta$  set with an  $F_\sigma$  set. A sharper assertion is proved for the three-dimensional case, and some related results are obtained for certain infinite-dimensional situations. Section 2 describes a compact convex set in the space  $\mathbb{R}^c$  which has no algebraically exposed points. Both sections contain unsolved problems.

When  $E$  is finite-dimensional, a point  $p$  of  $K$  is said to be *exposed* provided  $\{p\}$  is the intersection of  $K$  with some supporting hyperplane of  $K$ , or, equivalently, provided there is a linear form on  $E$  whose  $K$ -maximum is attained precisely at  $p$ . The set of all exposed points of  $K$  will be denoted by  $\text{exp } K$ . It is well known that  $\text{exp } K$  is a dense subset of  $\text{ext } K$ , the set of all extreme points of  $K$ . The set  $\text{ext } K$  is a  $G_\delta$  set, and in the two-dimensional case  $\text{exp } K$  is also a  $G_\delta$  set. However, there are three-dimensional sets  $K$  for which  $\text{exp } K$  is not a  $G_\delta$  set [1, 4], and in Corson's example [1] the set  $\text{exp } K$  is not even the union of a  $G_\delta$  set and an  $F_\sigma$  set. This suggests the problem of determining the Borel type of  $\text{exp } K$ , and the answer provided in § 1 seems to be fairly complete.

For infinite-dimensional convex sets, the notion of exposed point may be defined in several different ways, all of which are equivalent in the finite-dimensional case. The weakest notion is that of an *algebraically exposed point*, this being a point of  $K$  such that  $p \in \text{exp}(K \cap P)$  for every two-dimensional flat  $P$  through  $p$ . The example in § 2 provides a negative answer for questions raised by Phelps [7] and Klee [4].

1. The Borel type of the set of exposed points. Let us begin with the main finite-dimensional result.

**THEOREM 1.1.** *Suppose that  $K$  is a closed convex set of finite dimension  $d$ , and let  $\text{exp } K$  denote the set of all exposed points of  $K$ . Then*

(a) *if  $d = 2$ ,  $\text{exp } K$  is a  $G_\delta$  set;*

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(b) if  $d = 3$ ,  $\exp K$  is the union of a  $G_\delta$  set and a set which is the intersection of a  $G_\delta$  set and an  $F_\sigma$  set;

(c) for arbitrary  $d$ ,  $\exp K$  is the union of a  $G_\delta$  set, an  $F_\sigma$  set, and  $d - 2$  sets each of which is the intersection of a  $G_\delta$  set with an  $F_\sigma$  set.

*Proof.* For (a), it suffices to note that if  $d = 2$ , then the set  $\text{ext } K \sim \exp K$  is countable. For (b), let us define a *face* of a convex set  $A$  as a maximal convex subset of the relative boundary of  $A$ . A face of dimension  $j$  will be called a  $j$ -*face*. Let  $S$  denote the union of all 0-faces of  $K$ . Let  $T$  denote the set of all points  $x$  of  $K$  such that  $\{x\}$  is the intersection of a 1-face or a 2-face of  $K$  with a supporting hyperplane of  $K$ . Finally, let  $U$  denote the set of all endpoints of 1-faces or 2-faces of  $K$ . Then  $S$  is a  $G_\delta$  set,  $T$  is an  $F_\sigma$  set, and  $U$  is countable. Further,  $\exp K = S \cup (T \sim V)$  for some  $V \subset U$ , and the desired conclusion follows.

For an alternative proof, let  $R$  denote the set of all points of  $K$  at which  $K$  admits a unique supporting hyperplane, let  $S = R \cap \exp K$ , let  $T$  be the union of all 1-faces of  $K$  which are contained in  $K \sim R$ , and let  $U$  be the set of all endpoints of these 1-faces. Then the above statements about  $S$ ,  $T$  and  $U$  are still correct.

For (c), we assume that  $K$  is a closed convex subset of Euclidean  $d$ -space  $\mathbb{E}^d$ . Let  $X$  denote the boundary of  $K$  and let  $Y$  denote the unit sphere  $\{y \in \mathbb{E}^d: \|y\| = 1\}$ . By means of the usual inner product,  $Y$  will be regarded as a set of functions on  $X$ . For each point  $x_0$  of  $X$ , we define

$$(1) \quad x_0^* = \{y_0 \in Y: y_0(x_0) = \sup y_0 X\},$$

and for each point  $y_0$  of  $Y$  we define

$$(2) \quad y_0^* = \{x_0 \in X: y_0(x_0) = \sup y_0 X\}.$$

A point  $x$  of  $K$  is exposed if and only if  $x \in X$  and  $\{x\} = y^e$  for some  $y \in Y$ .

In the sphere  $Y$ , we define an *open  $j$ -ball of radius  $\varepsilon$*  as a set of the form  $N(y, \varepsilon) \cap L \cap Y$ , where  $y \in Y$ ,  $0 < \varepsilon < \sqrt{2}$ ,  $N(y, \varepsilon)$  is the  $\varepsilon$ -neighborhood of  $y$  in  $\mathbb{E}^d$ , and  $L$  is a  $(j + 1)$ -dimensional linear subspace of  $\mathbb{E}^d$ . Let  $D(j, \varepsilon)$  denote the set of all points  $x \in X$  such that  $x^*$  contains an open  $j$ -ball of radius  $\varepsilon$ . Let  $C_1, C_2, \dots$  be a sequence of compact sets whose union is  $X$ , and let  $Q(j, k, \varepsilon)$  denote the set of all points  $x \in X$  for which  $x^*$  contains an open  $j$ -ball  $B$  of radius  $\varepsilon$  such that for some  $y \in B$ ,  $\text{diam } y^e \geq \varepsilon$  and  $y^e$  intersects  $C_k$ . It can be verified that each of the sets  $D(j, \varepsilon)$  and  $Q(j, k, \varepsilon)$  is closed, and that each of the sets  $Q(d - 1, k, \varepsilon)$  is empty. The set  $\exp K$  is the union of the  $d$  sets

$$\begin{aligned} X_0 &= D(0, 1) \sim \bigcup_{k, \varepsilon} Q(0, k, \varepsilon), \\ X_j &= \bigcup_{\varepsilon} D(j, \varepsilon) \sim \bigcup_{k, \varepsilon} Q(j, k, \varepsilon) \quad (1 \leq j \leq d - 2), \end{aligned}$$

and

$$X_{d-1} = \bigcup_{\varepsilon} D(d - 1, \varepsilon) .$$

This completes the proof of 1.1.

**PROBLEM 1.2.** *If  $K$  is a three-dimensional compact convex set, must  $\text{exp } K$  be the intersection of a  $G_{\delta}$  set and an  $F_{\sigma}$  set?<sup>1</sup> If the answer is affirmative, what about the general finite-dimensional case?*

In the remainder of this section,  $X$  will denote a set and  $Y$  will denote a set of real-valued functions on  $X$ . The sets  $x_0^*$  (for  $x_0 \in X$ ) and  $y_0^*$  (for  $y_0 \in Y$ ) are defined as in (1) and (2) above. A point  $x_0$  of  $X$  will be called *Y-smooth* provided the set  $x_0^*$  consists of a single point of  $Y$ ; that is, provided precisely one member of  $Y$  attains its maximum at  $x_0$ . And the point  $x_0$  of  $X$  will be called *Y-exposed* provided  $\{x_0\} = y_0^*$  for some  $y_0 \in Y$ ; that is, provided some member of  $Y$  attains its maximum precisely at  $x_0$ . The sets of all *Y-smooth* and *Y-exposed* points of  $X$  will be denoted respectively by  $\text{sm}_Y X$  and  $\text{exp}_Y X$ .

The following remarks are elementary but useful. Their proofs are left to the reader.

**LEMMA 1.3.** *If  $Y$  is convex (with respect to the pointwise addition and scalar multiplication of real-valued functions on  $X$ ), then the set  $x^*$  is convex for each  $x \in X$ .*

**LEMMA 1.4.** *Suppose that  $x_0$  is a point of  $X$ , the functions  $y_1, y_2, \dots$  are members of  $x_0^*$ , the numbers  $\lambda_1, \lambda_2, \dots$  are strictly positive, and the series  $\sum_i \lambda_i y_i$  is pointwise convergent to a function  $y_0 \in Y$ . Then  $y_0 \in x_0^*$  and  $y_0^* = \bigcap_i y_i^*$ .*

**LEMMA 1.5.** *Suppose that  $X$  is a metric space, each member of  $Y$  is upper semicontinuous on  $X$ , and  $Y$  has the topology of uniform convergence on  $X$ . Then*

(a) *if  $Y$  is compact, the set-valued transformation  $x^* | x \in X$  is upper semicontinuous;*

(b) *if  $X$  is compact, the set-valued transformation  $y^* | y \in Y$  is upper semicontinuous.*

When  $X$  and  $Y$  are as in 1.1, it follows from 1.1 that the set  $\text{exp}_Y X$  is both a  $G_{\delta\sigma}$  set and an  $F_{\sigma\delta}$  set. This may be extended in one direction as follows.

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<sup>1</sup> If  $K$  has no 2-faces,  $\text{exp } K$  is the union of a  $G_{\delta}$  set and an  $F_{\sigma}$  set, but the example of [1] shows that this is not true in general.

**THEOREM 1.6.** *Suppose that  $X$  is a compact metric space and  $Y$  is a convex set of upper semicontinuous real-valued functions on  $X$ . Suppose that  $Y$  is compact in the topology of uniform convergence. Then the set of all  $Y$ -exposed points of  $X$  is an  $F_{\sigma\delta}$  set.*

*Proof.* Define

$$M = \bigcup_{x \in X} \{x\} \times x^s \subset X \times Y,$$

and for each  $\varepsilon > 0$  define

$$W_\varepsilon = \{y \in Y; \text{diam } y^\varepsilon < \varepsilon\}.$$

It follows from 1.5 (a) that  $M$  is closed and from 1.5 (b) that  $W_\varepsilon$  is open. Hence the set  $M \cap (X \times W_\varepsilon)$  is an  $F_\sigma$  subset of the compact set  $X \times Y$ , and its projection  $A_\varepsilon$  on  $X$  must also be an  $F_\sigma$ . To complete the proof it suffices to show that

$$\text{exp}_Y X = \bigcap_{\varepsilon > 0} A_\varepsilon.$$

Inclusion in one direction is obvious. For the other, we consider an arbitrary point  $x_0 \in \bigcap_{\varepsilon > 0} A_\varepsilon$  and want to show that  $x_0 \in \text{exp}_Y X$ . From the definition of  $A_\varepsilon$  it follows that for each  $\varepsilon > 0$  there exists  $y(\varepsilon) \in x_0^s$  such that  $\text{diam } y(\varepsilon)^\varepsilon < \varepsilon$ . Since the set  $x_0^s$  is convex by 1.3 and compact by 1.5 (a), it must include the function  $y_0 = \sum_i 2^{-i} y(2^{-i})$ . Then 1.4 implies that  $\text{diam } y_0 = 0$ , and the desired conclusion follows.

The remaining theorems of the present section are proved by refinements of the reasoning of 1.1 and 1.6. Indeed, 1.1 (c) could be derived as a corollary of 1.7 below<sup>2</sup>, and 1.6 as a corollary of 1.9. However, the simpler arguments were given first as an aid to clarity.

When  $j$  is a nonnegative integer and  $Z$  is a subset of a linear space  $E$ , the  $j$ -interior of  $Z$  ( $\text{int}_j Z$ ) is defined as the set of all points  $z \in Z$  such that for some  $j$ -dimensional flat  $F$  through  $z$ ,  $z$  is interior to the set  $Z \cap F$  with respect to the natural topology of  $F$ .

**THEOREM 1.7.** *Suppose that  $X$  and  $Y$  are as in 1.6. For  $j = 0, 1, \dots$ , let  $X_j$  denote the set of all points  $x \in X$  such that  $\dim x^s \geq j$  and  $y^s = \{x\}$  for all  $y \in \text{int}_j x^s$ . Then  $X_0$  is a  $G_\delta$  set and each of the sets  $X_1, X_2, \dots$  is the intersection of a  $G_\delta$  set and an  $F_\sigma$  set.*

*Proof.* For the sake of simplicity, we assume at first that every

<sup>2</sup> Of course, the Euclidean sphere  $Y$  of 1.1 is not convex. However, it can be replaced in the proof of 1.1 by the boundary of a cube, which is the union of a finite number of convex sets. Another technical complication in deriving 1.1 directly from 1.7 would result from the fact that the set  $X$  in 1.1 need not be compact but only  $\sigma$ -compact.

member of  $Y$  is bounded below as well as (automatically) above. Then  $Y$  is a compact convex subset of the Banach space  $E$  of all bounded real-valued functions on  $X$ . For  $\varepsilon > 0$  and for  $j = 0, 1, 2, \dots$ , let  $D(j, \varepsilon)$  denote the set of all points  $x \in X$  such that  $x^s$  contains an open  $j$ -ball of radius  $\varepsilon$ .<sup>3</sup> Let  $Q(j, \varepsilon)$  denote the set of all points  $x \in X$  such that  $x^s$  contains an open  $j$ -ball  $B$  of radius  $\varepsilon$  with  $\text{diam } y^e \geq \varepsilon$  for some  $y \in B$ . It is evident that

$$X_j = \bigcup_{\varepsilon > 0} D(j, \varepsilon) \sim \bigcup_{\varepsilon > 0} Q(j, \varepsilon).$$

Further,  $D(j, \varepsilon)$  and  $Q(j, \varepsilon)$  are both antitone functions of  $\varepsilon$ , and  $D(0, \varepsilon) = D(0, 1)$  for all  $\varepsilon > 0$ . Thus, it suffices to show that each of the sets  $D(j, \varepsilon)$  and  $Q(j, \varepsilon)$  is closed. This follows from 1.5, but the case in which  $j \geq 1$  may require some explanation.

Consider a sequence  $x_\alpha$  of points of  $X$ , converging to a point  $x_0 \in X$ . Suppose that  $\{x_1, x_2, \dots\} \subset D(j, \varepsilon)$ . Then for each  $i$  there are a point  $z_i \in E$  and a  $j$ -dimensional linear subspace  $L_i$  of  $E$  such that

$$z_i + N(0, \varepsilon) \cap L_i \subset x_i^s.$$

For each  $i$ ,  $L_i$  admits a basis  $\{b_i^1, \dots, b_i^j\}$  consisting of points of norm  $\varepsilon$  such that for  $1 < h \leq j$ , the point  $b_i^h$  is at distance  $\varepsilon$  from the linear hull of the set  $\{b_i^1, \dots, b_i^{h-1}\}$ .<sup>4</sup> The set  $x_0^s$  is compact and (by 1.5 (a)) every neighborhood of  $x_0^s$  contains all but finitely many of the sets  $x_i^s$ . Thus, we may assume without loss of generality that each of the sequences  $z_\alpha$  and  $b_\alpha^h$  is convergent; say  $z_\alpha \rightarrow z_0$  and  $b_\alpha^h \rightarrow b_0^h$ . We claim that the set  $\{b_0^1, \dots, b_0^j\}$  is linearly independent. Indeed, suppose the contrary, whence for some  $h > 1$  we have  $b_0^h = \sum_{1 \leq r < h} \lambda_r b_0^r$ . But then for each  $i$ ,

$$\begin{aligned} \|b_i^h - \sum_{1 \leq r < h} \lambda_r b_i^r\| &\leq \|b_i^h - b_0^h\| + \|\sum_{1 \leq r < h} \lambda_r (b_0^r - b_i^r)\| \\ &\leq (1 + \sum_{1 \leq r < h} |\lambda_r|) \max_{1 \leq r \leq h} \|b_i^r - b_0^r\|, \end{aligned}$$

and for all sufficiently large  $i$  this is inconsistent with the way in which the basis  $\{b_i^1, \dots, b_i^j\}$  was chosen. Thus the set  $\{b_0^1, \dots, b_0^j\}$  is linearly independent and its linear hull  $L_0$  is a  $j$ -dimensional linear subspace of  $E$ . It is easily verified that

$$z_0 + N(0, \varepsilon) \cap L_0 \subset x_0^s,$$

whence  $x_0 \in D(j, \varepsilon)$  and it follows that the set  $D(j, \varepsilon)$  is closed.

Now suppose in addition that  $\{x_1, x_2, \dots\} \subset Q(j, \varepsilon)$ . Then the points  $z_i$  and linear subspaces  $L_i$  can be chosen so that  $\text{diam } y^e \geq \varepsilon$  for some

<sup>3</sup> Here a  $j$ -ball of radius  $\varepsilon$  is a set of the form  $N(y, \varepsilon) \cap F$ , where  $F$  is a  $j$ -dimensional flat through  $y$ .

<sup>4</sup> This is an easy application of the Hahn-Banach theorem.

$y \in z_i + N(0, \varepsilon) \cap L_i$ . But then  $\text{diam } z_i^e \geq \varepsilon$ , for it follows from 1.4 that  $y^e$  is constant on every open segment contained in a set  $x_i^s$  and hence on every open  $j$ -ball contained in  $x_i^s$ . With  $\text{diam } z_i^e \geq \varepsilon$  and  $z_\alpha \rightarrow z_0$ , it follows from 1.5 (b) that  $\text{diam } z_0^e \geq \varepsilon$  and consequently the set  $Q(j, \varepsilon)$  is closed.

Now to complete the proof of 1.7, we abandon the assumption that all of the members of  $Y$  are bounded. Let  $S$  denote the linear space of all real-valued functions on  $X$ , and for  $s_1, s_2 \in S$  let

$$\rho(s_1, s_2) = \sup_{x \in X} |s_1(x) - s_2(x)|.$$

The function  $\rho$  satisfies all of the requirements for a metric except that it may have the value  $+\infty$ . The  $\rho$ -topology for  $S$  is the topology of uniform convergence. Let

$$R = \{(s_1, s_2) : \rho(s_1, s_2) < \infty\} \subset S \times S$$

Then  $R$  is an equivalence relation on  $S$ , and each equivalence class is both open and closed. Note that if  $(s_1, s_2) \notin R$ , then no two points of the segment  $[s_1, s_2]$  are in the same equivalence class. Choose  $y_0 \in Y$  and let  $\zeta(s) = s - y_0$  for all  $s \in S$ . Then  $\zeta$  is an affine isometry of  $S$  onto  $S$ , and  $\zeta$  carries  $Y$  into the Banach space  $E$  of all bounded real-valued functions on  $X$ . From this point on, the proof is merely a paraphrase of the one already given when  $Y \subset E$ .

**1.8. COROLLARY.** *Suppose that  $X$  and  $Y$  are as in 1.6. Then the set  $\text{exp}_Y X \cap \text{sm}_Y X$  is a  $G_\delta$  set, and the set  $\{x \in \text{exp}_Y X : \dim x^s < \infty\}$  is a  $G_{\delta\sigma}$  set.*

*Proof.* Note that the first set is equal to  $X_0 \sim \bigcup_{\varepsilon < 0} D(1, \varepsilon)$  (in the notation of 1.7), while the second is equal to

$$\bigcup_{j=0}^{\infty} \left( X_j \sim \bigcup_{\varepsilon > 0} D(j+1, \varepsilon) \right).$$

For a shorter proof that  $\text{exp}_Y X \cap \text{sm}_Y X$  is a  $G_\delta$  set, let  $M$  be as in 1.6 and let  $N = \{(x, y) \in M : \text{diam } x^s = 0 = \text{diam } y^e\}$ . Then  $N$  is a  $G_\delta$  set and the projection of  $N$  onto  $X$  is a homeomorphism.

Our final aim in this section is to extend Theorem 1.6 and to apply the result thus obtained. For these purposes, we require some additional terminology. Suppose that  $X$  is a set,  $J_\alpha$  is a sequence of classes of subsets of  $X$ , and  $Y$  is a set of real-valued functions on  $X$ . A point  $x_0$  of  $X$  will be called  $(Y, J_\alpha)$ -exposed provided there exists  $y_0 \in x_0^s$  such that for each  $i$  it is true that  $\sup y_0 J_i < y_0(x_0)$  for some  $J_i \in J_i$ . The

set of all such points will be denoted by  $\exp_{(Y, \mathcal{J}_\alpha)} X$ . If  $X$  is a metric space,  $\varepsilon_\alpha$  is a sequence of positive numbers converging to zero, and  $\mathcal{J}_i$  is the set of all complements of open  $\varepsilon_i$ -neighborhoods of points of  $X$ , then a point  $x_0$  is  $(Y, \mathcal{J}_\alpha)$ -exposed if and only if there exists  $y_0 \in Y$  such that the sets  $\{x \in X: y_0(x) > y_0(x_0) - \varepsilon\}$  ( $\varepsilon > 0$ ) form a base of neighborhoods of  $x_0$  in  $X$ . Such a point  $x_0$  will be called *strongly  $Y$ -exposed* and the set of all such points will be denoted by  $\text{sexp}_Y X$ . It is evident that  $\text{sexp}_Y X \subset \exp_Y X$ , with equality when  $X$  is compact and the members of  $Y$  are all upper semicontinuous. Lindenstrauss [5] has an example in which  $\text{sexp}_Y X \neq \exp_Y X$  even though  $X$  is a weakly compact convex subset of a Banach space  $E$  and  $Y$  is the conjugate space of  $E$ .

**THEOREM 1.9.** *Suppose that  $X$  is a metric space,  $\mathcal{J}_\alpha$  is a sequence of classes of subsets of  $X$ ,  $F$  is a complete metric linear space<sup>5</sup> of real-valued functions on  $X$ , and  $Y$  is a closed convex subset of  $F$ . Suppose that every member of  $Y$  is upper semicontinuous on  $X$ , and that convergence in  $Y$  implies uniform convergence on every member of  $\bigcup_{i=1}^\infty \mathcal{J}_i$  as well as on every compact subset of  $X$ . Then*

- (a) *if  $Y$  is  $\sigma$ -compact, the set of all  $(Y, \mathcal{J}_\alpha)$ -exposed points is an  $F_{\sigma\delta}$  set in  $X$ ;*
- (b) *if  $X$  is an analytic set and  $Y$  is separable, the set of all its  $(Y, \mathcal{J}_\alpha)$ -exposed is an analytic set.<sup>6</sup>*

*Proof.* For each  $i$ , let  $A_i$  denote the union of all sets  $y^e$  such that for some set  $J \in \mathcal{J}_i$ ,  $\sup yJ_i < \sup yX$ . We claim that  $\exp_{(Y, \mathcal{J}_\alpha)} X = \bigcap_{i=1}^\infty A_i$ , where inclusion is obvious in one direction. For the reverse direction, let us consider an arbitrary point  $x_0 \in \bigcap_{i=1}^\infty A_i$ . For each  $i$ , there exist  $y_i \in Y$  and  $J_i \in \mathcal{J}_i$  such that

$$\sup y_i J_i < \sup y_i X = y_i(x_0).$$

We assume without loss of generality that the space  $E$  is topologized by means of a metric  $\rho$  which is not only complete but also translation-invariant [3]. Let the sequence of numbers  $\lambda_1, \lambda_2, \dots$  be such that always  $0 < \lambda_i < 2^{-i} > \rho(0, \lambda_i y_i)$ , whence the two series  $\sum \lambda_n$  and  $\sum \lambda_n y_n$  converge respectively to a number  $\lambda \in [0, 1]$  and a function  $z \in F$ . With  $y_0 = \lambda^{-1}z$ , we have  $y_0 \in Y$ , and since  $\rho$ -convergence implies pointwise convergence on  $X$  it is evident that for each  $i$ ,

$$\sup y_0 J_i < \sup y_0 X = y_0(x_0).$$

Hence  $x_0 \in \exp_{(Y, \mathcal{J}_\alpha)} X$ .

Now let

<sup>5</sup> Addition and scalar multiplication in  $F$  are assumed to be jointly continuous.

<sup>6</sup> An *analytic set* is a continuous image of a Borelian subset of the Hilbert cube.



$$M = \bigcup_{x \in X} \{x\} \times x^s \subset X \times Y,$$

and for each  $i$  let  $W_i$  denote the set of all points  $y \in Y$  such that

$$\sup yJ_i < \sup yX$$

for some  $J_i \in \mathcal{J}_i$ . Since convergence in  $Y$  implies pointwise convergence on  $X$  as well as uniform convergence on every member of  $\bigcup_{i=1}^{\infty} \mathcal{J}_i$ , each set  $W_i$  is open. The set  $M$  is closed, for if  $(x_1, y_1), (x_2, y_2), \dots$  is a sequence in  $M$  with  $x_\alpha \rightarrow x_0$  and  $y_\alpha \rightarrow y_0$ , then

$$\begin{aligned} y_0(x_0) &\stackrel{(1)}{\geq} \limsup_{i \rightarrow \infty} y_0(x_i) = \limsup_{i \rightarrow \infty} y_i(x_i) \stackrel{(2)}{\geq} \sup y_i X \\ &\stackrel{(3)}{=} \limsup_{i \rightarrow \infty} (\sup y_i X) \stackrel{(4)}{\geq} \sup y_0 X. \end{aligned}$$

Here (1) is a consequence of the upper semicontinuity of  $y_0$ , (2) of the uniform convergence of  $y_\alpha$  to  $y_0$  on the compact set  $\{x_0, x_1, x_2, \dots\}$ , (3) of the fact that  $(x_i, y_i) \in M$ , and (4) of the pointwise convergence of  $y_\alpha$  to  $y_0$  on  $X$ .

Since  $M$  is closed and  $W_i$  is open, the set  $M \cap (X \times W_i)$  is an  $F_\sigma$  subset of  $X \times Y$ . The projection of  $M \cap (X \times W_i)$  on  $X$  is exactly  $A_i$ . If  $X$  is analytic and  $Y$  is separable, then  $X \times Y$  is analytic, whence each  $A_i$  is an analytic set and thus the same is true of the set  $\exp_{(r, \mathcal{J}_\omega)} X$ . If  $Y$  is  $\sigma$ -compact then each set  $A_i$  is an  $F_\sigma$  set (and hence  $\exp_{(r, \mathcal{J}_\omega)} X$  is an  $F_{\sigma\delta}$  set in  $X$ ), for when  $Z$  is a compact subset of  $Y$  the projection on  $X$  of a closed subset of  $X \times Z$  must be closed in  $X$ . This completes the proof of 1.9.

**COROLLARY 1.10.** *Suppose that  $X$  is a metric space,  $C_B(X)$  is the Banach space of all bounded continuous real-valued functions on  $X$  (in the topology of uniform convergence), and  $Y$  is a closed convex subset of  $C_B(X)$ . Then the set  $\text{sexp}_Y X$  of all strongly  $Y$ -exposed points of  $X$  is*

*an analytic set if  $X$  is analytic and  $Y$  is separable;  
an  $F_{\sigma\delta}$  subset of  $X$  if  $Y$  is  $\sigma$ -compact.*

*Proof.* Apply 1.9, taking as  $\mathcal{J}_i$  the set of all complements of open  $2^{-i}$ -neighborhoods of points of  $X$ .

**COROLLARY 1.11.** *Suppose that  $X$  is a locally compact separable metric space,  $C(X)$  is the space of all continuous real-valued functions on  $X$  (in the topology of uniform convergence on compact sets), and  $Y$  is a closed convex subset of  $C(X)$ . Then the set  $\text{exp}_Y X$  of all  $Y$ -exposed points of  $X$  is*

*an analytic set if  $Y$  is separable;  
an  $F_{\sigma\delta}$  subset of  $X$  if  $Y$  is  $\sigma$ -compact.*

*Proof.* Let  $X$  be metrized by means of a metric  $\eta$  such that all  $\eta$ -bounded sets have compact closure. Then apply 1.9, taking as  $J_i$  the family of all sets of the form  $\{x: 2^{-i} \leq \eta(x, x_0) \leq 2^i\}$  for  $x_0 \in X$ .

**COROLLARY 1.12.** *Suppose that  $E$  is a Banach space whose conjugate space  $E'$  is separable. If  $X$  is a bounded analytic set in  $E$ , then  $\text{sexp}_{E'} X$  is an analytic set. If  $X$  is weakly compact, then both  $\text{sexp}_{E'} X$  and  $\text{exp}_{E'} X$  are analytic sets under the weak topology.*

*Proof.* Apply 1.9 much as it was applied in 1.10 and 1.11, noting that convergence in  $E'$  implies uniform convergence on  $X$ , and that if  $X$  is weakly compact, then (with  $E'$  separable)  $X$  is metrizable under the weak topology.

When  $X$  is a subset of a topological linear space  $E$ , a point  $p$  of  $X$  will be called *topologically exposed* provided there is a linear form  $E$  whose restriction to  $X$  is continuous and attains its maximum precisely at  $p$ . The following is an immediate consequence of 1.10 or 1.11.

**COROLLARY 1.13.** *If  $X$  is a metrizable compact subset of a topological linear space, then the set of all topologically exposed points of  $X$  is an analytic set.*

**PROBLEM 1.14.** *If  $K$  is a compact convex subset of a Banach space  $E$ , must the set  $\text{exp}_{E'} K$  be analytic or even Borelian?*

**2. A compact convex set having no algebraically exposed point.**  
For some results and examples concerning the existence of exposed points of infinite-dimensional compact convex sets, see [4] and its references, and especially [5]. Here we shall construct a compact convex set which has no algebraically exposed point, thus settling problems raised in [4] (p. 97) and [7].

**PROPOSITION 2.1.** *Suppose that  $I$  is an uncountable set of indices. Let  $U = [-1, 1]^I$ ,  $V = \{x \in \mathfrak{R}^I: \sum_{i \in I} x_i^2 \leq 1\}$ , and  $K = U + V$ . Then  $K$  is a symmetric compact convex subset of the locally convex space  $\mathfrak{R}^I$ , but no point of  $K$  is algebraically exposed.*

*Proof.* Let  $p = u + v$ , with  $u \in U$  and  $v \in V$ , and suppose that  $p$  is an algebraically exposed point of  $K$ . Then of course,  $p$  is an extreme point of  $K$ , and it follows that the points  $u$  and  $v$  are extreme in  $U$  and

$V$  respectively. Thus  $u \in \{-1, 1\}^I$ , and since the sets  $U$  and  $V$  are both invariant with respect to permutation and change of sign of coordinates, we may assume without loss of generality that all the coordinates of  $u$  are equal to 1. Since the index set  $I$  is uncountable and  $\sum_{i \in I} v_i^2 = 1$ , there exists  $j \in I$  such that  $v_j = 0$ . Let the point  $w$  of  $\mathfrak{R}^I$  be such that  $w_j = 1$  but  $w_i = 0$  for all  $i \neq j$ , and let  $Q$  denote the plane consisting of all linear combinations of the points  $v$  and  $w$ . Then the intersection  $K \cap (p + Q)$  contains the circular disk  $u + (V \cap Q)$  as well as the points  $p$  and  $p - w$ . Since the line determined by  $p - w$  and  $p$  is tangent to the disk,  $p$  cannot be an exposed point of the intersection  $K \cap (p + Q)$ . This completes the proof of 2.1.

If  $I$  has the cardinality of the continuum, the space  $\mathfrak{R}^I$  is separable (has a countable dense set) [6], but the set  $K$  of 2.1 is not separable. We do not know of a separable compact convex set which has no algebraically exposed points.

A point  $p$  of a convex set  $X$  will be called an *angular point* of  $K$  provided there exists a two-dimensional flat  $P$  through  $p$  such that the intersection  $K \cap P$  is two-dimensional and has more than one line of support through  $p$ . As can be seen directly or by using the fact that the space  $m(I)$  does not admit a smooth norm consistent with its topology [2], the set  $K$  of 2.1 has many angular points. We do not know of a compact convex set which has neither angular points nor algebraically exposed points. A possible approach toward constructing such a set is indicated by the following remark.

**PROPOSITION 2.2.** Let  $K$  be a convex  $F_\sigma$  set in a topological linear space  $E$ . Suppose that  $K$  has no angular point and that no one-pointed subset of  $K$  is a  $G_\delta$  set in  $K$ . Then no point of  $K$  is algebraically exposed.

*Proof.* Supposing the contrary, we may assume without loss of generality that  $E$  is the linear hull of  $K$  and  $0$  is an algebraically exposed point of  $K$ . Let  $M = \bigcup_{\mu > 0} \mu K$ , an  $F_\sigma$  set in  $E$ , and let  $\mathcal{P}$  be the family of all two-dimensional linear subspaces of  $E$  whose intersection with  $K$  is also two-dimensional. For each  $P \in \mathcal{P}$ ,  $0$  is an exposed point but not an angular point of the intersection  $K \cap P$ , and it follows readily that the set  $(M \cap P) \sim \{0\}$  is an open halfplane in  $P$ . This implies that the set  $M \sim \{0\}$  ( $= \bigcup_{P \in \mathcal{P}} (M \cap P) \sim \{0\}$ ) is an algebraically open halfspace in  $E$ , whence  $M \sim \{0\}$  is the union of countably many translates of the  $F_\sigma$  set  $M$ . But  $M \sim \{0\}$  is an  $F_\sigma$  set in  $E$ , whence  $\{0\}$  is a  $G_\delta$  set in  $K$  and the contradiction completes the proof.

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Carlos Jorge Do Rego Borges, <i>On stratifiable spaces</i> .....	1
Felix Earl Browder, <i>Topological methods for non-linear elliptic equations of arbitrary order</i> .....	17
Gustave Choquet, Harry Corson and Victor Klee, <i>Exposed points of convex sets</i> .....	33
Phillip Emig, <i>Remarks on the defect sum for a function meromorphic on an open Riemann surface</i> .....	45
Ruth Goodman, <i>A certain class of polynomials</i> .....	57
Sidney (Denny) L. Gulick, <i>The bidual of a locally multiplicatively-convex algebra</i> .....	71
Eugene Carlyle Johnsen, <i>Integral solutions to the incidence equation for finite projective plane cases of orders <math>n \equiv 2 \pmod{4}</math></i> .....	97
Charles N. Kellogg, <i>Centralizers and <math>H^*</math>-algebras</i> .....	121
Michael Lodato, <i>On topologically induced generalized proximity relations. II</i> .....	131
P. H. Maserick, <i>Half rings in linear spaces</i> .....	137
Kathleen B O'Keefe, <i>On a problem of J. F. Ritt</i> .....	149
Galen Lathrop Seever, <i>Nonnegative projections on <math>C_0(X)</math></i> .....	159
Lawrence A. Shepp, <i>Gaussian measures in function space</i> .....	167
Robert Charles Thompson, <i>Classes of definite group matrices</i> .....	175