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ON THE INNER APERTURE AND INTERSECTIONS OF CONVEX SETS

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If C_1, \dots, C_n are *n* convex surfaces or sets in *d*-dimensional Euclidean space E^d , then it is of some interest to study the invariance properties of $\bigcap_{i=1}^{n} (C_i + a_i)$ for all choices of vectors a_i in E^d . Such considerations occur naturally in identifying an object irrespective of the direction in which it approaches the observer.

For example, Melzak [2] and Lewis [1] have investigated the conditions under which the intersection $\bigcap_{i=1}^{d} (C_i + a_i)$ of certain convex surfaces always is a single point. These surfaces arise from the work of Ratcliff and Hartline [3] concerning varying light intensities upon different visual elements of the eye.

In this article we study such intersections and in Theorem 1, we show that the result of Melzak [1] has an associated Helly number in E^2 but not in E^3 . In Theorem 2 we give a necessary and sufficient condition for $\bigcap_{i=1}^{n} C_i + a_i$ to be nonempty, whenever C_1, \dots, C_n are convex sets, in terms of the outward normals. This condition is not easy to apply in that it involves the outward normals to intersections of *d*-membered subsets. So in Theorem 3 we give a sufficient condition in terms of inner and outer apertures which is widely applicable. Finally, in Theorem 4, we give a characterization of the sets which can arise as inner apertures. I am indebted to Z. A. Melzak for suggesting these problems to me.

To define the inner and outer aperture, let D be a convex subset of E^{d} . If $l \equiv l(u, v)$,

$$l = \{u + \lambda v, \lambda \geq 0\}$$

is a typical ray in E^d , $u, v \in E^d$, $v \neq o$, define

$$\theta(\lambda, D) = \text{dist.} \{ \boldsymbol{u} + \lambda \boldsymbol{v}, E^d \setminus D \}$$

and

$$\theta(D) = \sup_{\lambda \ge 0} \theta(\lambda)$$

where

dist. {A, B} =
$$\inf_{\substack{a \in A \\ b \in B}} ||a - b||$$

when A, B are nonempty subsets of E^d . The inner aperture $\mathscr{I}(D)$ of D is the union of those rays l(u, v) - u emanating from the origin

o such that $\theta(l(u, v), D) = +\infty$. So, if D contains $o, \mathscr{I}(D)$ is the union of those rays $l \equiv l(o, u)$ in D such that λu can be made an arbitrarily large distance from the boundary of D for λ sufficiently large. The outer cone O(D) of D is what is usually known as the characteristic cone namely the set of all rays l(u, v) - u emanating from o with l(u, v) contained in D. Both O(D) and $\mathscr{I}(D)$ are convex cones and O(D) is closed whenever D is closed. In general, of course, O(D) can be any convex cone in E^d but this is not the case for $\mathscr{I}(D)$. It will follow from Theorem 4 that $\mathscr{I}(D)$ is a G_{δ} -convex cone with the property that whenever a ray $l \in cl. \{\mathscr{I}(D)\} \setminus \mathscr{I}(D)$ then the smallest exposed face F(l) of cl. $\{\mathscr{I}(D)\}$ containing l also is contained in $\{cl. \mathscr{I}(D)\} \setminus \mathscr{I}(D)$.

THEOREM 1. Let C_1^*, \dots, C_n^* be n convex sets in E^d whose ddimensional interiors are nonempty and do not contain a line. Let C_1 , \dots, C_n be the convex surfaces bounding C_1^*, \dots, C_n^* respectively. Then $\bigcap_{j=1}^n (C_j + a_j)$ is at most a single point for all choices a_1, \dots, a_n of points in E^d if and only if there does not exist n parallel lines of support l_1, \dots, l_n to C_1^*, \dots, C_n^* respectively. In E^2 this is true if and only if some four membered subset $C_{j_1}^*, \dots, C_{j_4}^*$ do not have parallel lines of support. However, in E^3 and for every $n \ge 3$ there exist convex sets C_1^*, \dots, C_n^* , whose relative interiors do not contain a line, such that every n - 1 membered subset have parallel lines of support but this is not so for C_1^*, \dots, C_n^* .

LEMMA 1. Let A_1, \dots, A_n be spherically convex subsets (possibly open, half-open or closed semicircles) of the unit circle S^1 such that

$$\displaystyle \mathop{ullet}\limits_{
u=1}^{ullet} \left(A_{i_{oldsymbol{
u}}} \cup \ -A_{i_{oldsymbol{
u}}}
ight)
eq arnothing, 1 \leq i_{
u} \leq n, \, oldsymbol{
u} = 1, \, \cdots, \, 4$$
 .

Then

$$igcap_{i=1}^n \left(A_i \cup \, - \, A_i
ight)
eq arnothing$$
 .

Proof. We parametrise S^1 in terms of the angle θ made with some fixed line through the origin and consider the semicircular interval $[0, \pi]$. The intersection $A_i \cup -A_i$ with $[0, \pi]$ is either

(i) an interval $\langle c_i, d_i \rangle$ not containing either 0 or π ,

or (ii) $[0, \pi]$,

or (iii) two intervals $[0, a_i >, < b_i, \pi]$, the first containing 0 and the second containing π .

The classification yields a corresponding subdivision I_1 , I_2 , I_3 of $\{1, \dots, n\}$. Let

$$[0, a_{i_1}\rangle = \bigcap_{i \in I_3} [0, a_i\rangle$$
$$\langle b_{i_2}, \pi] = \bigcap_{i \in I_3} \langle b_i, \pi] .$$

If $\langle c_i, d_i \rangle$ and $\langle c_j, d_j \rangle$, $i, j \in I_1$ both meet $[0, a_{i_1} \rangle$ and

(1)
$$\langle c_i, d_i \rangle \cap \langle c_j, d_j \rangle \cap [0, a_{i_1} \rangle = \emptyset$$

then at least one of these intervals is contained in $[0, a_{i_1}\rangle$. But then

$$(A_i\cup -A_i)\cap (A_j\cup -A_j)\cap (A_{i_1}\cup -A_{i_1})\cap (A_{i_2}\cup -A_{i_2})$$

is contained in $[0, a_{i_1} \rangle \cup -[0, a_{i_1} \rangle$ and consequently, by (1), is empty, which is contradiction. So, if

$$I_{\scriptscriptstyle 1}^{\scriptscriptstyle 1} = \{i \in I_{\scriptscriptstyle 1}: \langle c_{\scriptscriptstyle i}, d_{\scriptscriptstyle i} \rangle \cap [0, a_{\scriptscriptstyle i_{\scriptscriptstyle 1}} \rangle \neq \varnothing\}$$

we have, from Helly's theorem, that

(2)
$$[0, a_{i_1}\rangle \cap \bigcap_{i \in I_1^1} \langle c_i, d_i \rangle \neq \emptyset .$$

Similarly, if

$$(3) \qquad I_1^2 = \{i \in I_1 \colon \langle c_i, d_i \rangle \cap \langle b_{i_2}, \pi] \neq \emptyset\} \\ \langle b_{i_2}, \pi] \cap \bigcap_{i \in I_1^2} \langle c_i, d_i \rangle \neq \emptyset .$$

If there exists $i_3 \in I_1 ackslash I_1$ and $i_4 \in I_1 ackslash I_1^2$ then

$$igcap_{_{
u=1}}^4 A_{i_
u} \cup \ - A_{i_
u} = arnothing$$
 ,

so either $I_1^{\scriptscriptstyle 1} = I_1$ or $I_1^{\scriptscriptstyle 2} = I_1$ and, using (2) and (3),

$$igcap_{i=1}^n A_i \cup \, - \, A_i
eq arnothing$$
 .

REMARK. This is the best possible result for if $A_1 = [0, \pi/2], A_2 = [\pi/4, 3\pi/4], A_3 = [\pi/2, \pi], A_4 = [3\pi 4, 5\pi/4]$ then

$$igcap_{\scriptscriptstyle arphi=1}^{\mathfrak{s}} A_{i_{oldsymbol{
u}}} \cup \, - A_{i_{oldsymbol{
u}}}
eq arnothing, \mathbf{1} \leqq i_{\scriptscriptstyle 1} < i_{\scriptscriptstyle 2} < i_{\scriptscriptstyle 3} \leqq 4$$

but

$$igcap_{i=1}^4 A_i \cup -A_i = arnothing$$
 .

LEMMA 2. There exist n closed spherically convex two dimensional subsets D_1, \dots, D_n on S^2 , none of which contain antipodal points, such that for every n-1 membered subset $D_{i_1}, \dots, D_{i_{n-1}}$ there exists

a great circle of S^2 which meets each $D_{i_{\nu}}$, but there does not exist a great circle meeting each of D_1, \dots, D_n .

Proof. In [4], Santalo constructs, for each $n \ge 3$, a family of n compact convex two dimensional sets F_1, \dots, F_n in E^2 so that each n-1 members of the family admit a common transversal but the entire family does not have a common transversal. We mention that such an example is the family of n circular discs whose centers have polar coordinates $\rho = 1$ and $\theta = 2k\pi/n$, $k = 1, \dots, n$ and whose radii are all equal to $\cos^2 \pi/n$ or $\cos^2 \pi/n + \cos^2 \pi/2n - 1$ according as whether n is even or odd.

Now, if we place the configuration F_1, \dots, F_n into a plane tangent to S^2 , let D_1, \dots, D_n be the corresponding closed spherically convex subsets of S^2 obtained by the projection of F_1, \dots, F_n into S^2 from the origin. Clearly D_1, \dots, D_n satisfy the requirements of the lemma.

Proof of Theorem 1. The proof of the first part is essentially due to Melzak [1] but as he makes the restriction that d = n we repeat the details.

If there exist *n* parallel lines of support l_1, \dots, l_n to C_1^*, \dots, C_n^* respectively then by translating the line l_j into the relative interior of C_j if necessary, $j = 1, \dots, n$ we obtain *n* nondegenerate similarly orientated chords $[p_j, q_j]$ of C_j^* parallel to l_j such that

$$||p_1 - q_1|| = \cdots = ||p_n = q_n||.$$

Hence, if $a_j = p_i - p_j$, $j = 1, \dots, n$

$$\bigcap_{j=1}^n C_j^* + \boldsymbol{a}_j \supset \{\boldsymbol{p}_1, \, \boldsymbol{q}_1\}$$

and so contains at least two points.

On the other hand, if there exist vectors a_j , $j = 1, \dots, n$ such that $\bigcap_{j=1}^{n} C_j^* + a_j$ contains at least two points say p, q then, by considering two dimensional sections of C_j , C_j has a line of support l_j parallel to [p, q] and hence l_1, \dots, l_n are parallel lines of support to C_1, \dots, C_n respectively which completes the proof of the first part.

In E^2 we may select a set A_i of unit tangent vectors u to C_i^* by ensuring that the outward normal lies on the left hand side of u when viewed from the point of contact on C_i in a clockwise direction. Then A_i is a spherically convex subset of S^1 which is either S^1 or is contained in semicircle according to whether or not C_i is bounded. Now C_1^*, \dots, C_n^* do not have parallel lines of support if and only if

$$igcap_{i=1}^n \left(A_i \cup \, - \, A_i
ight) = arnothing$$
 .

This, by Lemma 1, is true if and only if there exists some four membered subset of C_1^*, \dots, C_n^* which do not possess parallel lines of support which completes the proof of the second part of the theorem.

In E^{3} and for each $n \geq 2$ consider the *n* closed spherically convex subsets D_{1}, \dots, D_{n} of S^{2} afforded by Lemma 2. If \langle , \rangle denotes scalar product consider the set of closed half-spaces \mathcal{H}_{i} such that $H^{-} \in \mathcal{H}_{i}$ if

$$H^- = \{ \boldsymbol{x} \colon \langle \boldsymbol{x}, \boldsymbol{u} \rangle \leq 1 \}$$
 for some $\boldsymbol{u} \in D_i$.

Let

$$C^*_i = igcap_{\mathscr{X}_i} H^-$$
 , $i=1,\,\cdots,\,n$.

Then D_i is the set of outward normals to C_i^* and so as D_i is two dimensional, C_i^* does not contain a line, $i = 1, \dots, n$. Also for every n-1 membered subset $C_{i_1}^*, \dots, C_{i_{n-1}}^*$ of C_1, \dots, C_n the corresponding set of outward normals $D_{i_1}, \dots, D_{i_{n-1}}$ all meet some great sphere $S \equiv$ $S(i_1, \dots, i_{n-1})$. Consequently, if l is a line perpendicular to aff. S, $C_{i_1}, \dots, C_{i_{n-1}}$ each possess lines of support parallel to l.

On the other hand, if C_1, \dots, C_n possess parallel lines of support then there would exist a great sphers S^1 of S^2 which meets each of D_1, \dots, D_n which, by Lemma 2, is not so. Hence C_1, \dots, C_n do not possess parallel lines of support, which completes the proof of Theorem 1.

We observe the following lemma which is easily established by separating two disjoint convex sets by a hyperplane.

LEMMA 3. Two convex sets C_1 , C_2 in E^d cannot be separated by translation if and only if $N(C_1) \cap (-N(C_2)) = \mathbf{0}$, where $N(C_i)$ is the convex cone of outward normals to C_i , i = 1, 2.

Using Helly's theorem we readily verify the following lemma.

LEMMA 4. If C_1, \dots, C_n are convex sets in E^d , then $\bigcap_{i=1}^n (C_i + a_i) \neq \emptyset$ for all points a_1, \dots, a_n in E^d if and only if $\bigcap_{\nu=1}^{d+1} (C_{i_\nu} + a_{i_\nu}) \neq \emptyset$ for all points a_1, \dots, a_n in E^d and for every d + 1 membered subset $\{C_{i_\nu}\}_{\nu=1}^{d+1}$ of $\{C_i\}_{i=1}^n$.

Using Lemmas 3 and 4 we obtain

THEOREM 2. If C_1, \dots, C_n are convex sets in E^d then $\bigcap_{i=1}^n (C_i + a_i) \neq \emptyset$ for all points a_1, \dots, a_n in E^d if and only if

$$\{-N(C_{i_1})\} \cap N\left(\bigcup_{\nu=2}^{d+1} C_{i_{\nu}}\right) = \emptyset$$

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for all d+1 membered subcollections $\{C_{i_{v}}\}_{v=1}^{d+1}$ of $\{C_{i}\}_{i=1}^{n}$.

However, this condition is not completely satisfactory in that $N(\bigcup_{\nu=2}^{d+1} C_{i_{\nu}})$ is a function of $\bigcup_{\nu=2}^{d+1} C_{i_{\nu}}$ rather than a combination of functions of each $C_{i_{\nu}}$. We shall resolve this problem to a certain extent in Theorem 3 by giving a widely applicable sufficient condition.

THEOREM 3. Let C_1, \dots, C_n be n convex sets in E^d . Then

(4)
$$\bigcap_{i=1}^{n} (C_i + a_i) \neq \emptyset$$

for all choices of a_1, \dots, a_n if there exists j such that

$$O(ext{cl. } C_j) \cap igcap_{_{
u=1}}^{d+1} \mathscr{I}(C_{i_{
u}})
eq arnothing$$

for all d + 1 membered subcollections $\{C_{i_{\nu}}\}_{\nu=1}^{d+1}$ of $\{C_{i}\}_{i=1}^{n}$. Further, if at least of cl. $C_{i_{\nu}}, \dots,$ cl. C_{n} does not contain a line, each is unbounded and $C_{i_{\nu}}, \dots, C_{n}$ cannot be separated by translation, i.e., (4) holds for all $a_{i_{\nu}}, \dots, a_{n}$ then

$$igcap_{j=1}^n O(ext{cl. } C_j)
eq arnothing$$
 .

Proof. Let l be a ray of $O(\text{cl. } C_j) \cap \bigcap_{i=1}^n \mathscr{I}(C_i)$ which, by Helly's theorem, is nonempty. We may suppose, without loss of generality, that $o \in C_1 \cap \cdots \cap C_n$. Then, if a_1, \dots, a_n are points of E^d ,

$$l + a_i \subset C_i + a_i$$
, $i = 1, \dots, n$.

If $l = \{\lambda u, \lambda \ge 0\}$, then, as $l \subset \mathscr{I}(C_i)$, $i \ne j$, there exists λ_i such that $\lambda u + a_j$ is in C_i , $\lambda \ge \lambda_i$.

So, if $\lambda^* = \max_{1 \leq i \leq n} \lambda_i$,

$$\lambda^* u + a_j \in \bigcap_{i=1}^n C_i$$
 as required.

To prove the second part, let C_i^* denote the closure of C_i , i = 1, ..., n. We may assume that C_i and C_i^* do not contain a line and that for some n, $\bigcap_{i=1}^{n-1} C_i^*$ is unbounded, which is certainly true for n = 2. As $\bigcap_{i=1}^{n-1} C_i^*$ is convex closed and unbounded it follows that $O(\bigcap_{i=1}^{n-1} C_i^*)$ is nonempty. Further, as $\bigcap_{i=1}^{n-1} C_i^*$ is contained in C_i^* , $\bigcap_{i=1}^{n-1} C_i^*$ and $O(\bigcap_{i=1}^{n-1} C_i^*)$ do not contain a line. Let l be a ray of $O(\bigcap_{i=1}^{n-1} C_i^*)$, say $l = \{\lambda u, \lambda \geq 0\}$. If $O(\bigcap_{i=1}^{n} C_i^*)$ is empty then, in particular, $\bigcap_{i=1}^{n-1} C_i^*$ must be a compact convex set.

If $\lambda \geq 0$,

$$\lambda oldsymbol{u} + igcap_{i=1}^{m-1} C_i \subset igcap_{i=1}^{m-1} C_i$$
 ,

and consequently,

(5)
$$\left(\lambda \boldsymbol{u}+\bigcap_{i=1}^{m-1}C_i\right)\cap C_m=\left(\lambda \boldsymbol{u}+\bigcap_{i=1}^{m-1}C_i\right)\cap\left(\bigcap_{i=1}^mC_i\right).$$

If no matter how large λ is taken, $(\lambda u + \bigcap_{i=1}^{m-1} C_i) \cap C_m$ contains a point $z(\lambda)$ say then, by (5), $z(\lambda)$ is confined to a compact set $\bigcap_{i=1}^{m} C_i$ and $z(\lambda) - \lambda u \in \bigcap_{i=1}^{m-1} C_i$, $\lambda \ge 0$. It follows that -l is a ray of $O(\bigcap_{i=1}^{m-1} C_i^*)$ which is a contradiction to C_1^* not containing a line. So $\bigcap_{i=1}^{m} C_i^*$ is an unbounded closed convex set and hence $O(\bigcap_{i=1}^{m} C_i^*)$ is nonempty. So repeating this process for $m = 1, 2, \dots, n$ we conclude that $O(\bigcap_{i=1}^{m} C_i^*)$ is nonempty as required.

DEFINITION. We say that a collection \mathscr{H} of closed half-spaces in E^{d} is *closed* if whenever $\{H_{i}^{-}\}_{i=1}^{\infty}$ is a sequence of closed half-spaces in \mathscr{H} , where

$$H_i^- = \{ \boldsymbol{x} : \langle \boldsymbol{x}, \boldsymbol{u}_i \rangle \leq \alpha_i \}, \, \boldsymbol{u}_i \text{ a unit vector },$$

and $u_i \rightarrow u$, $\alpha_i \rightarrow \alpha$ as $i \rightarrow \infty$ then the closed half-space

$$H^{-} = \{ \boldsymbol{x} \colon \langle \boldsymbol{x}, \boldsymbol{u} \rangle \leq \alpha \}$$

is in \mathcal{H} . We say that a collection \mathcal{H} of closed half-spaces is F_{σ} if it is the countable union of closed collections.

If \mathscr{H} is a closed collection of closed half-spaces notice that the set $\bigcup_{H^- \in \mathscr{H}} H$, where H is the bounding hyperplane of H^- , is a closed set and consequently $\bigcap_{H^- \in \mathscr{H}} \operatorname{int} H^-$ is a relatively open subset of $\bigcap_{H^- \in \mathscr{H}} H^-$.

THEOREM 4. A set C in E^d is the inner aperture of some convex subset of E^d if and only if

$$C = o \cup \bigcap_{\mathscr{M}} \text{ int. } H^{-}$$

where \mathcal{H} is an F_{σ} -collection of closed half-spaces and $o \in H$, the bounding hyperplane of H^- , for all $H^- \in \mathcal{H}$.

REMARK. So, in particular, C has to be a $G_{\mathfrak{d}}$ -convex cone with apex the origin such that if $x \in \{cl. C\}\setminus C$ then the smallest exposed face F(x) of cl. C that contains x is also contained in $\{cl. C\}\setminus C$. In $E^{\mathfrak{d}}$ the converse is also true.

Proof. We shall assume that the theorem is true in d-1 dimensions, the theorem being trivial for d=1.

(i) Necessity. Let C be the inner aperture of some convex set D in E^d where, since $\mathscr{I}(D) = \mathscr{I}(\text{cl. }D)$ we may suppose that D is

closed. If $D = E^d$ then $C = E^d$ and, by convention,

 $C = \bigcap_{i=1}^{d} \text{ int. } H^{-} = E^{d}$

where \mathcal{H} is the empty set of closed half-spaces.

Otherwise $D \neq E^d$ and so possesses at least one hyperplane of support M say with D contained in the closed half-space M^- . We may suppose, without loss of generality, that $o \in M$. If D contains a (maximal) linear subspace L of dimension at least one then $L \subset M$ and

$$D = F + L$$

where F is a closed convex subset of L^{\perp} . By the inductive assumption the inner aperture $\mathscr{I}(F)$ of F can be written

$$\mathscr{I}(F) = o \cup \bigcap_{i=1}^{n} \text{int. } H^{*-}$$

where \mathscr{H}^* is a closed subset of the closed half-spaces in L^{\perp} . Then

$$C=oldsymbol{o}\cupigcap_{\hspace{-0.1cm}\circ}$$
 int. $H^{ extsf{-}}$

where \mathscr{H} is the closed collection of closed half-spaces in E^d formed by taking H^- in \mathscr{H} if

$$H^- = L + H^{*-}$$

where $H^{*-} \in \mathcal{H}^*$.

If D does not contain a line then the set of rays in D is a closed convex cone K which has a hyperplane of support say $\{x_d = 0\}$ with

$$K \cap \{x_d = 0\} = \boldsymbol{o} .$$

Let π_{ν} denote the hyperplane $x_d = \nu, \nu \ge 0$. Let l be a typical ray of K,

$$lpha_
u(l) = ext{dist.} \left\{ (l\pi_
u), \, \pi_
u(E^d ackslash D)
ight\}$$
 ,

and

$$\alpha(l) = \sup_{\nu \ge 0} \alpha_{\nu}(l) .$$

By considering two dimensional sections through l it is easily verified that $\alpha_{\nu}(l)$ increases with ν . Also

$$l \subset C$$
 if and only if $\alpha(l) = +\infty$.

So, if

$$C_i = \{l: l \text{ is a ray in } K, \alpha(l) > i\}$$
,

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then

$$(6) C = \bigcap_{i=1}^{\infty} C_i .$$

Now $C_i K$, $i = 1, 2, \cdots$ and

(7)
$$K = o \cup \bigcap_{n \in I} \text{ int. } H^{-}$$

where \mathscr{H} is the collection of closed half-spaces, whose bounding hyperplanes contain o, such that $K \setminus o \subset \operatorname{int.} H^-$. If $\hat{K} = K \cap S^{d^{-1}}$, let \mathscr{H}_i^* denote the closed set of the closed half-spaces H^- ,

$$H^{-} = \{ \boldsymbol{x} : \langle \boldsymbol{x}, \boldsymbol{u} \rangle \leq 0 \}$$

where

$$\langle -u, \, k
angle \leq - \, 2^{-j} \,, \qquad \qquad ext{for all} \quad k \in \hat{K} \;.$$

Then $\mathscr{H} = \bigcup_{j=1}^{\infty} \mathscr{H}_j^*$ and so, using (6), (7) it is enough to show that

$$C_i = K \cap \bigcap_{\mathscr{H}_i} ext{int.} H^-$$

where \mathcal{H}_i is a closed collection of closed half-spaces of E^d whose bounding hyperplanes goes through o.

Suppose now that l is a ray of $K \setminus C_i$. Then

$$\alpha(l) \leq i$$
.

For $j = 1, 2, \dots$, there exist points a_1, a_2, \dots , with $a_j \in \pi_j \cap$ bdy. D such that

(8)
$$||a_j - {\pi_j \cap l}|| \leq i$$
.

Let H_j denote a hyperplane of support to D at a_j , with $D \subset H_j^-$. As we may suppose that $K \neq o$, H_j is not parallel to the hyperplane π_1 . So $H_j \cap \pi_1$ is a line in π_1 . If we consider the two plane σ_j through land a_j then H_j meets σ_j in a line l_j . As l_j supports $\sigma_j \cap D$, it follows, using (8), that

$$(9) ||l_j \cap \pi_1 - l \cap \pi_1|| \leq i.$$

Consequently the (d-2) affine space $\pi_1 \cap H_j$ lies within a distance iof $l \cap \pi_1$. So we may suppose, by picking subsequences if necessary, that $\pi_1 \cap H_j \to \pi_1 \cap H_0$ as $j \to \infty$ and $l_j \cap \pi_1$ tends to a point which, with a view to later developments, we denote by $l_0 \cap \pi_1$. Let the line through the points a_j and $l_j \cap \pi_1$ be l_j^* , $j = 1, 2, \cdots$. As (8), (9) hold, l_j^* converges to a line l_0 through $l_0 \cap \pi_1$ and parallel to l. Consequently $H_j \to H_0$ as $j \to \infty$. So $D \subset H_0^-$ and D. G. LARMAN

(10)
$$||\pi_{\nu} \cap l_{\scriptscriptstyle 0} - \pi_{\nu} \cap l|| = \beta \leq i$$
, if $\nu \geq 0$,

 β a constant. We claim that

$$H_{\scriptscriptstyle 0}^- + \{ \pi_{\scriptscriptstyle 1} l - \pi_{\scriptscriptstyle 1} l_{\scriptscriptstyle 0} \} = H_{\scriptscriptstyle 0}^{\prime -} \, \, {
m say}$$
 ,

contains K and H'_{0} supports K and passes through o. Certainly

$$(11) l \subset H'_0$$

and so H'_0 passes through o. If there exists a ray l^* in $K \setminus H'_0$, then l^* meets H_0 which contradicts $D \subset H_0^-$.

Now let \mathscr{H}_i denote those closed half-spaces H^- such that the bounding hyperplane H supports K and there exists a closed half-space H^{*-} containing H^- such that H^* supports D; H^* is parallel to H and a distance, in the hyperplane π_1 , at most i from H.

By (11),

(12)
$$C_i \supset K \cap \bigcap_{\mathscr{H}_i} \text{ int. } H^-$$

where \mathcal{H}_i is a closed set of closed half-spaces.

Conversely, if l is a ray of

$$K \setminus \{K \cap igcap_{\mathscr{H}_i} ext{ int. } H^{ op} \}$$

then there exists H^- in \mathcal{H}_i such that $l \subset H$. Then there exists a closed half-space H^{*-} which contains D such that H^* is parallel to H and the distance between H and H^* is at most i. Consequently

$$lpha_{
u}(l) \leqq i,
u \geqq 0$$

and so $l \not\subset C_i$. Hence

$$(13) C_i \subset K \cap \bigcap_{\mathscr{H}_i} \text{ int. } H^-$$

Combining (12) and (3),

$$C_i = K \cap igcap_{{\mathscr H}_i}{ ext{int.}} ext{int.} H^-$$

which completes the proof of the necessity of the conditions.

(ii) Sufficiency. Suppose now that

$$C = o \cup \bigcap_{i=1}^{n} \text{ int. } H^{-}$$

where \mathcal{H} is an F_{σ} -collection of closed half-spaces and $o \in H$ for all $H^{-} \in \mathcal{H}$. So we may write $\mathcal{H} = \bigcup_{i=1}^{\infty} \mathcal{H}_{i}$ where the \mathcal{H}_{i} form an increasing sequence of closed collections.

Consider the closed convex cone

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$$C_{\scriptscriptstyle 0}=\operatorname{cl.} C=igcap_{\!\!\mathscr H} H^{\scriptscriptstyle -}$$
 .

If $C_0 = E^d$ then $C = E^d$ and C is its own inner aperture. Otherwise C_0 possesses one hyperplane of support M through o with C_0 contained in the closed half-space M^- . If $M \cap C_0$ contains a maximal linear subspace L of dimension at least 1 then we may write $C_0 = F + L$ where F is a proper closed convex cone in L. Notice that $L \subset H$ for each $H^- \in \mathscr{H}$ and consequently we may write

$$H^-=L+H^{*-}$$
 for each $H^-\in \mathscr{H}$,

where H^{*-} is a closed half-space in L whose bounding hyperplane H^* passes through **o**. Consequently

By the inductive assumption, there exists a closed convex set D^* in L such that

$$o \cup \bigcap$$
 int. H^{*-}

is the inner aperture of D^* in L. Let

$$D = D^* + L$$

and then C is the inner aperture of D.

Henceforth therefore we may suppose that C_0 is a proper closed convex cone in E^d i.e., C_0 does not contain a line and we can also suppose that the ray

$$X_d^+ = \{(0, \dots, 0, x_d), x_d \ge 0\}$$

is in C_0 and that the hyperplane $\pi_0 = \{x_d = 0\}$ supports C_0 with $\pi_0 \cap C_0 =$ **0**. Then, as for K in the proof of necessity,

$$C_{\scriptscriptstyle 0} = {\it o} \cup igcap_{{}_{\mathscr{H}_{\scriptscriptstyle 0}}} {
m int.} \ H^-$$

where \mathcal{H}_0 is a closed set of closed half-spaces whose bounding hyperplanes pass through o. We may suppose that

$$\mathscr{H}_0 \subset \mathscr{H}_1 \subset \mathscr{H}_2 \subset \cdots$$

and let

$$C_i = oldsymbol{o} \cup igcap_{\mathscr{H}_i} ext{int.} \ H^-$$
 , $i = 0, \, 1, \, 2, \, \cdots$.

We shall produce inductively a nested sequence of closed convex sets $\{C_i^*\}_{i=0}^*$ such that C_i is the inner aperture of C_i^* and indeed

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(14)
$$C^*_{i+1} = C^*_i \cap \bigcap_{\mathscr{H}_i} H^{*-}, \ i \ge 0$$

where, if $H^- \in \mathscr{H}_i$ then H^{*-} is that closed half-space containing H^- such that H^* and H are parallel and at a distance i apart in the hyperplane π_1 .

We begin the induction by taking

$$C_{\scriptscriptstyle 0}^*=\{oldsymbol{x}=(x_{\scriptscriptstyle 1},\,\cdots,\,x_{\scriptscriptstyle d}),\,x_{\scriptscriptstyle d}\geqq 0 \hspace{1em} ext{and} \hspace{1em} ext{dist.} (oldsymbol{x},\,C_{\scriptscriptstyle 0}\cap\pi_{x_{\scriptscriptstyle d}})\leqq x_{\scriptscriptstyle d}^{\scriptscriptstyle 1/2}\}$$

Clearly C_0^* is closed and it is convex since, from above, $C_0^* \cap \pi_{\nu}$ is convex, $\nu \geq 0$ and so C_0^* cannot possess a point of concavity. We shall show that

(15)
$$\mathscr{I}(C_0^*) = C_0.$$

First notice that if $u = (u_1, \dots, u_d)$ is a unit vector in C_0 then $u_d > 0$. So, if $l = \{\lambda u : \lambda \ge 0\}$ is the corresponding ray in C_0

$${ heta}_{\lambda}=lpha_{\lambda u_d}(l) \geqq \sqrt{\lambda u_d}>0 \; .$$

So, if m is a positive number

(16)
$$\theta_{\lambda} \ge m$$

provided $m^2/u_d \leq \lambda$. It is an almost immediate consequence of (16) that $l \subset \mathscr{I}(C_0^*)$ and hence $C_0 \subset \mathscr{I}(C_0^*)$.

Suppose next that the ray

$$l' = \{\lambda \boldsymbol{v}, \lambda \geq 0\}$$

is not in C_0 . If $v_d \leq 0$ then $\lambda v \notin C_0^*$ for all $\lambda > 0$ and then certainly $l' \not\subset \mathscr{I}(C_0^*)$. If $v_d > 0$ then $l' \cap \pi_{\nu}$ is a single point for each $\nu \geq 0$ and there exists $\eta > 0$ such that

dist. (
$$v, C_0 \cap \pi_{v_d}$$
) > η .

 \mathbf{So}

(17)
$$\operatorname{dist.}(\lambda v, C_0 \pi_{\lambda v_d}) > \lambda \eta.$$

But, if $l' \subset \mathscr{I}(C_0^*)$ then, in particular, $\lambda v \in C_0^*$ for each $\lambda \geq 0$. So

(18) dist.
$$(\lambda v, C_0 \pi_{\lambda v_d}) \leq (\lambda v_d)^{1/2}, \lambda \geq 0$$
.

However, provided $\lambda > v_d/\eta^2$ it follows from (17) that (18) is false. Consequently $l' \not\subset \mathscr{I}(C_0^*)$ which establishes (15).

Suppose inductively that for some $m \ge 1$ we have constructed m closed convex sets C_0^*, \dots, C_{m-1}^* in E^d with C_i being the inner aperture of C_i^* , $i = 0, \dots, m-1$. Indeed,

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(19)
$$C^*_{i+1} = C^*_i \cap \bigcap_{\mathscr{X}_{i+1}} H^{*-}, \quad i = 0, 1, \dots, m-2,$$

where, if $H^- \in \mathscr{H}_{i+1}$ then H^{*-} is that closed half-space containing H^- such that H^* and H are parallel and at a distance i + 1 apart in the plane π_1 .

For each $H^- \in \mathscr{H}_m$, let H^{*-} be that closed half-space containing H^- such that H^* and H are parallel and at a distance m apart in the plane π_1 . Define

We claim that the inner aperture of C_m^* is C_m i.e.,

$$(21) \qquad \qquad \mathscr{I}(C_m^*) = C_m \ .$$

If l is a ray of C_0 not in C_m then l is in some hyperplane H where $H^- \in \mathscr{H}_m$. Consequently, by considering the corresponding closed half-space H^{*-} , we deduce that $\alpha(l) \leq m$, and so $l \not\subset \mathscr{I}(C_m^*)$. Hence $\mathscr{I}(C_m^*) \subset C_m$.

On the other hand, suppose that $l \in C_m$. That the set

$$\bigcup_{\mathcal{H}_m} H^* = H_m \text{ say}$$

is a closed set and does not meet the ray $l \setminus o$. As each hyperplane H, with $H^- \in \mathscr{H}_m$, passes through o, it follows that

(22) dist.
$$(l \cap \pi_{\nu}, H_m) \longrightarrow + \infty$$
 as $\nu \longrightarrow + \infty$.

Also $l \in \mathscr{I}(C_{m-1}^*)$ and so

(23) dist.
$$(l \cap \pi_{\nu}, E^{d} \setminus C^{*}_{m-1}) \longrightarrow + \infty$$
 as $\nu \longrightarrow + \infty$.

Consequently using (20), (22), (23),

dist.
$$(l \cap \pi_{\nu}, E^{d} \setminus C_{m}^{*}) \longrightarrow + \infty$$
 as $\nu \longrightarrow + \infty$.

Therefore, $l \subset \mathscr{I}(C_m^*)$ and so $C_m \subset \mathscr{I}(C_m^*)$ which completes the verification of (21).

The results (20), (21) verify (19) for m and we can now suppose that the C_m^* have been defined so that (20), (21) hold for $m = 0, 1, 2, \dots$. Define

$$C^* = \bigcap_{m=0}^{\infty} C_m^*$$

and we shall show that $\mathscr{I}(C^*) = C$.

Suppose that l is a ray of C_0 not in $\mathscr{I}(C^*)$. Then there exists m such that $\alpha_{\nu}(l) \leq m, \nu \geq 0$. So l is not in $\mathscr{I}(C^*_{m+1}) = C_{m+1}$. Consequently l is not in C. So $C \subset \mathscr{I}(C^*)$.

On the other hand, suppose that l is a ray of C_0 which is not in C. Then l is not in C_m for some $m \ge 0$. So

$$l \not\subset \mathscr{I}(C_m^*) \supset \mathscr{I}(C^*)$$
.

Hence $\mathscr{I}(C^*) \subset C$ and this finally establishes that

 $\mathscr{I}(C^*) = C$

which completes the proof of Theorem 4.

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