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Functional analysis/Geometry

## Do Minkowski averages get progressively more convex?



*Les moyennes de Minkowski deviennent-elles progressivement plus convexes ?*

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## ABSTRACT

Let us define, for a compact set  $A \subset \mathbf{R}^n$ , the Minkowski averages of  $A$ :

$$A(k) = \left\{ \frac{a_1 + \dots + a_k}{k} : a_1, \dots, a_k \in A \right\} = \frac{1}{k} \underbrace{(A + \dots + A)}_{k \text{ times}}.$$

We study the monotonicity of the convergence of  $A(k)$  towards the convex hull of  $A$ , when considering the Hausdorff distance, the volume deficit and a non-convexity index of Schneider as measures of convergence. For the volume deficit, we show that monotonicity fails in general, thus disproving a conjecture of Bobkov, Madiman and Wang. For Schneider's non-convexity index, we prove that a strong form of monotonicity holds, and for the Hausdorff distance, we establish that the sequence is eventually nonincreasing.

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## R É S U M É

Pour tout ensemble compact  $A \subset \mathbf{R}^n$ , définissons ses moyennes de Minkowski par

$$A(k) = \left\{ \frac{a_1 + \dots + a_k}{k} : a_1, \dots, a_k \in A \right\} = \frac{1}{k} \underbrace{(A + \dots + A)}_{k \text{ fois}}.$$

Nous étudions la monotonie de la convergence de  $A(k)$  vers l'enveloppe convexe de  $A$ , mesurée par la distance de Hausdorff, le déficit volumique et par l'indice de non-convexité

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de Schneider. Pour le déficit volumique, nous démontrons que la propriété de monotonie n'est pas satisfaite en général, réfutant ainsi une conjecture de Bobkov, Madiman et Wang. Pour l'index de non-convexité de Schneider, nous montrons une propriété renforcée de monotonie, tandis que, pour la distance de Hausdorff, nous établissons que la suite est décroissante à partir d'un certain rang.

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**Version française abrégée**

L'objectif de cette note est d'annoncer et de démontrer une partie des résultats obtenus dans [3] qui portent sur l'étude de la monotonie de la suite  $(A(k))_{k \geq 1}$  définie en (1), mesurée à travers différentes mesures de non-convexité. Intuitivement, les ensembles  $A(k)$  deviennent de plus en plus convexes au fur et à mesure que  $k$  croît. Cette intuition est précisée dans [7,2] où il est démontré que la suite  $(A(k))$  converge vers son enveloppe convexe en distance de Hausdorff  $d_H$ .

L'origine de notre étude provient d'une conjecture de Bobkov, Madiman et Wang [1], qui affirme que la suite  $(\Delta(A(k)))_{k \geq 1}$  est décroissante, où

$$\Delta(A) := \text{Vol}_n(\text{conv}(A) \setminus A) = \text{Vol}_n(\text{conv}(A)) - \text{Vol}_n(A)$$

désigne le déficit volumique d'un ensemble compact de  $\mathbf{R}^n$ . Ici,  $\text{Vol}_n$  représente la mesure de Lebesgue dans  $\mathbf{R}^n$  et  $\text{conv}(A)$  désigne l'enveloppe convexe de  $A$ . Nous réfutons cette conjecture en exhibant un contre-exemple explicite en dimension supérieure ou égale à 12. Le contre-exemple est la réunion de deux ensembles convexes inclus dans des sous-espaces de dimension (presque) moitié de l'espace ambiant (voir Fig. 1). Nous démontrons aussi la validité de la conjecture en dimension 1 en adaptant une démonstration de [4] sur le cardinal de sommes d'entiers; cela a aussi été observé indépendamment par F. Barthe. La conjecture reste ouverte en dimension  $n$ , pour  $1 < n < 12$ .

De manière analogue à la conjecture de Bobkov–Madiman–Wang, nous étudions la monotonie de la suite  $(c(A(k)))_{k \geq 1}$ , où  $c$  est l'index de non-convexité de Schneider [6] défini par

$$c(A) := \inf\{\lambda \geq 0 : A + \lambda \text{ conv}(A) \text{ est convexe}\}.$$

Contrairement au déficit volumique, la suite  $(c(A(k)))$  est strictement décroissante, à moins que  $A(k)$  soit déjà convexe. Plus précisément nous montrons que pour tout ensemble compact  $A$  de  $\mathbf{R}^n$  et tout  $k \in \mathbb{N}^*$

$$c(A(k+1)) \leq \frac{k}{k+1} c(A(k)).$$

En outre, nous étudions dans [3] la monotonie de  $A(k)$ , mesurée par d'autres mesures de non-convexité. Ainsi, nous montrons que si l'on pose

$$d(A) = d_H(A, \text{conv}(A)) = \inf\{r > 0 : \text{conv}(A) \subset A + rB_2^n\},$$

où  $B_2^n$  est la boule euclidienne centrée en 0 de rayon 1, alors pour tout compact  $A$  de  $\mathbf{R}^n$  et pour  $k \geq c(A)$ ,

$$d(A(k+1)) \leq \frac{k}{k+1} d(A(k)).$$

**1. Introduction**

This note announces and proves some of the results obtained in [3]. Let us denote for a compact set  $A \subset \mathbf{R}^n$  and for a positive integer  $k$ ,

$$A(k) = \left\{ \frac{a_1 + \dots + a_k}{k} : a_1, \dots, a_k \in A \right\} = \frac{1}{k} \underbrace{(A + \dots + A)}_{k \text{ times}}. \tag{1}$$

Denoting by  $\text{conv}(A)$  the convex hull of  $A$ , and by

$$d(A) := \inf\{r > 0 : \text{conv}(A) \subset A + rB_2^n\}$$

the Hausdorff distance between a set  $A$  and its convex hull, it is a classical fact (proved independently by [7,2] in 1969, and often called the Shapley–Folkman–Starr theorem) that  $A(k)$  converges in Hausdorff distance to  $\text{conv}(A)$  as  $k \rightarrow \infty$ . Furthermore [7,2] also determined the rate of convergence: it turns out that  $d(A(k)) = O(1/k)$  for any compact set  $A$ . For sets of nonempty interior, this convergence of Minkowski averages to the convex hull can also be expressed in terms of the volume deficit  $\Delta(A)$  of a compact set  $A$  in  $\mathbf{R}^n$ , which is defined as:

$$\Delta(A) := \text{Vol}_n(\text{conv}(A) \setminus A) = \text{Vol}_n(\text{conv}(A)) - \text{Vol}_n(A),$$

where  $\text{Vol}_n$  denotes Lebesgue measure in  $\mathbf{R}^n$ . It was shown by [2] that if  $A$  is compact with nonempty interior, then the volume deficit of  $A(k)$  also converges to 0; more precisely,  $\Delta(A(k)) = O(1/k)$  for any compact set  $A$  with nonempty interior.

Our original motivation came from a conjecture made by Bobkov, Madiman and Wang [1]:

**Conjecture 1.** (See [1].) *Let  $A$  be a compact set in  $\mathbf{R}^n$  for some  $n \in \mathbb{N}$ , and let  $A(k)$  be defined as in (1). Then the sequence  $\Delta(A(k))$  is non-increasing in  $k$ , or equivalently,  $\{\text{Vol}_n(A(k))\}_{k \geq 1}$  is non-decreasing.*

We show that Conjecture 1 fails to hold in general, even for moderately high dimension.

**Theorem 2.** *Conjecture 1 is false in  $\mathbf{R}^n$  for  $n \geq 12$ , and true for  $\mathbb{R}^1$ .*

Notice that Conjecture 1 remains open for  $1 < n < 12$ . In particular, the arguments presented in this note do not seem to work. In analogy with Conjecture 1, we also consider whether one can have monotonicity of  $\{c(A(k))\}_{k \geq 1}$ , where  $c$  is a non-convexity index defined by Schneider [6] as follows:

$$c(A) := \inf\{\lambda \geq 0 : A + \lambda \text{conv}(A) \text{ is convex}\}.$$

A nice property of Schneider's index is that it is affine-invariant, i.e.,  $c(TA + x) = c(A)$  for any nonsingular linear map  $T$  on  $\mathbf{R}^n$  and any  $x \in \mathbf{R}^n$ .

Contrary to the volume deficit, we prove that Schneider's non-convexity index  $c$  satisfies a strong kind of monotonicity in any dimension.

**Theorem 3.** *Let  $A$  be a compact set in  $\mathbf{R}^n$  and  $k \in \mathbb{N}^*$ . Then*

$$c(A(k+1)) \leq \frac{k}{k+1} c(A(k)).$$

Finally, we also prove that eventually, for  $k \geq c(A)$ , the Hausdorff distance between  $A(k)$  and  $\text{conv}(A)$  is also strongly decreasing.

**Theorem 4.** *Let  $A$  be a compact set in  $\mathbf{R}^n$  and  $k \geq c(A)$  be an integer. Then*

$$d(A(k+1)) \leq \frac{k}{k+1} d(A(k)).$$

Moreover, Schneider proved in [6] that  $c(A) \leq n$  for every compact subset  $A$  of  $\mathbf{R}^n$ . It follows that the eventual monotonicity of the sequence  $d(A(k))$  holds true for  $k \geq n$ .

It is natural to ask what the relationship is in general between convergence of  $c$ ,  $\Delta$  and  $d$  to 0, for arbitrary sequences  $(C_k)$  of compact sets. In fact, none of these three notions of approach to convexity are comparable with each other in general. To see why, observe that while  $c$  is scaling-invariant, neither  $\Delta$  nor  $d$  are; so it is easy to construct examples of sequences  $(C_k)$  such that  $c(C_k) \rightarrow 0$  but  $\Delta(C_k)$  and  $d(C_k)$  remain bounded away from 0. The same argument enables us to construct examples of sequences  $(C_k)$  such that  $c(C_k)$  remain bounded away from 0, whereas  $\Delta(C_k)$  and  $d(C_k)$  converge to 0. Furthermore,  $\Delta(C_k)$  remains bounded away from 0 for any sequence  $C_k$  of finite sets, whereas  $c(C_k)$  and  $d(C_k)$  could converge to 0 if the finite sets form a finer and finer grid filling out a convex set. An example where  $\Delta(C_k) \rightarrow 0$  but both  $c(C_k)$  and  $d(C_k)$  are bounded away from 0 is given by taking a 3-point set with 2 of the points getting arbitrarily closer but staying away from the third. One can obtain further relationships between these measures of non-convexity if further conditions are imposed on the sequence  $C_k$ ; details may be found in [3].

The rest of this note is devoted to the examination of whether  $A(k)$  becomes progressively more convex as  $k$  increases, when measured through the functionals  $\Delta$ ,  $d$  and  $c$ . The concluding section contains some additional discussion.

## 2. The behavior of volume deficit

We prove Theorem 2 in this section. We start by constructing a counterexample to the conjecture in  $\mathbf{R}^n$ , for  $n \geq 12$ . Let  $F$  be a  $p$ -dimensional subspace of  $\mathbf{R}^n$ , where  $p \in \{1, \dots, n-1\}$ . Let us consider  $A = I_1 \cup I_2$ , where  $I_1 \subset F$  and  $I_2 \subset F^\perp$ , where  $F^\perp$  denotes the orthogonal complement of  $F$ . One has (see Fig. 1):

$$A + A = 2I_1 \cup (I_1 \times I_2) \cup 2I_2,$$

$$A + A + A = 3I_1 \cup (2I_1 \times I_2) \cup (I_1 \times 2I_2) \cup 3I_2.$$

Notice that

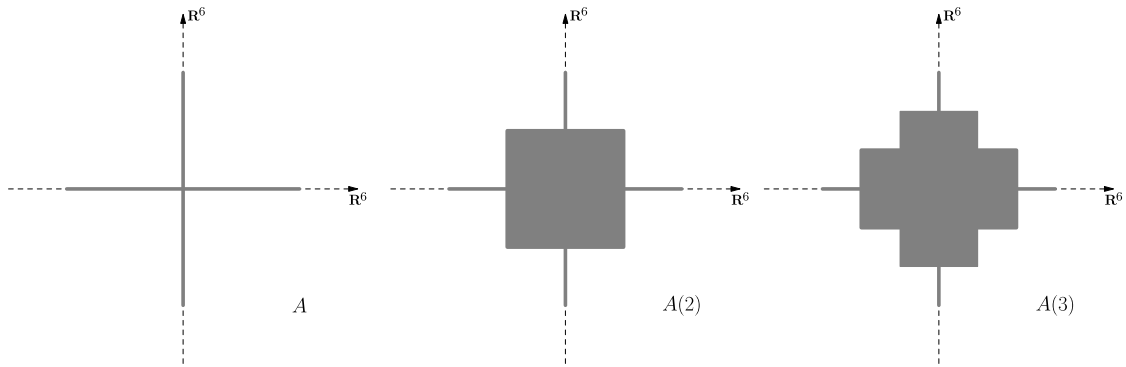


Fig. 1. A counterexample in  $\mathbf{R}^{12}$ .

$$\text{Vol}_n(A + A) = \text{Vol}_p(I_1)\text{Vol}_{n-p}(I_2),$$

$$\text{Vol}_n(A + A + A) = \text{Vol}_p(I_1)\text{Vol}_{n-p}(I_2)(2^p + 2^{n-p} - 1).$$

Thus,  $\text{Vol}_n(A(3)) \geq \text{Vol}_n(A(2))$  if and only if

$$2^p + 2^{n-p} - 1 \geq \left(\frac{3}{2}\right)^n. \tag{2}$$

Notice that inequality (2) does not hold when  $n \geq 12$  and  $p = \lceil \frac{n}{2} \rceil$ .

For  $\mathbf{R}^1$ , the conjecture may be proved by adapting a proof of [4] on cardinality of integer sumsets; this was also independently observed by F. Barthe. Let  $k \geq 1$ . Set  $S = A_1 + \dots + A_k$  and for  $i \in [k]$ , let  $a_i = \min A_i$ ,  $b_i = \max A_i$ ,

$$S_i = \sum_{j \in [k] \setminus \{i\}} A_j,$$

$s_i = \sum_{j < i} a_j + \sum_{j > i} b_j$ ,  $S_i^- = \{x \in S_i; x \leq s_i\}$  and  $S_i^+ = \{x \in S_i; x > s_i\}$ . For all  $i \in [k - 1]$ , one has

$$S \supset (a_i + S_i^-) \cup (b_{i+1} + S_{i+1}^+).$$

Since  $a_i + s_i = \sum_{j \leq i} a_j + \sum_{j > i} b_j = b_{i+1} + s_{i+1}$ , the above union is a disjoint union. Thus for  $i \in [k - 1]$

$$\text{Vol}_1(S) \geq \text{Vol}_1(a_i + S_i^-) + \text{Vol}_1(b_{i+1} + S_{i+1}^+) = \text{Vol}_1(S_i^-) + \text{Vol}_1(S_{i+1}^+).$$

Notice that  $S_1^- = S_1$  and  $S_k^+ = S_k \setminus \{s_k\}$ , thus adding the above  $k - 1$  inequalities, we obtain

$$\begin{aligned} (k - 1)\text{Vol}_1(S) &\geq \sum_{i=1}^{k-1} (\text{Vol}_1(S_i^-) + \text{Vol}_1(S_{i+1}^+)) = \text{Vol}_1(S_1^-) + \text{Vol}_1(S_k^+) + \sum_{i=2}^{k-1} \text{Vol}_1(S_i) \\ &= \sum_{i=1}^k \text{Vol}_1(S_i). \end{aligned}$$

Now taking all the sets  $A_i = A$ , and dividing through by  $k(k - 1)$ , we see that we have established [Conjecture 1](#) in dimension 1.

### 3. The behavior of Schneider’s non-convexity index and the Hausdorff distance

We establish [Theorems 3 and 4](#) in this section. This relies crucially on the elementary observations that  $\text{conv}(A + B) = \text{conv}(A) + \text{conv}(B)$  and  $(t + s)\text{conv}(A) = t\text{conv}(A) + s\text{conv}(A)$  for any  $t, s > 0$  and any compact sets  $A, B$ .

**Proof of Theorem 3.** Denote  $\lambda = c(A(k))$ . Since  $\text{conv}(A(k)) = \text{conv}(A)$ , from the definition of  $c$ , one knows that  $A(k) + \lambda \text{conv}(A) = \text{conv}(A) + \lambda \text{conv}(A) = (1 + \lambda)\text{conv}(A)$ . Using that  $A(k + 1) = \frac{A}{k+1} + \frac{k}{k+1}A(k)$ , one has

$$\begin{aligned} A(k + 1) + \frac{k}{k + 1}\lambda \text{conv}(A) &= \frac{A}{k + 1} + \frac{k}{k + 1}A(k) + \frac{k}{k + 1}\lambda \text{conv}(A) \\ &= \frac{A}{k + 1} + \frac{k}{k + 1}\text{conv}(A) + \frac{k}{k + 1}\lambda \text{conv}(A) \end{aligned}$$

$$\begin{aligned} &\supseteq \frac{\text{conv}(A)}{k+1} + \frac{k}{k+1}A(k) + \frac{k}{k+1}\lambda \text{conv}(A) \\ &= \frac{\text{conv}(A)}{k+1} + \frac{k}{k+1}(1+\lambda) \text{conv}(A) \\ &= \left(1 + \frac{k}{k+1}\lambda\right) \text{conv}(A). \end{aligned}$$

Since the other inclusion is trivial, we deduce that  $A(k+1) + \frac{k}{k+1}\lambda \text{conv}(A)$  is convex, which proves that

$$c(A(k+1)) \leq \frac{k}{k+1}\lambda = \frac{k}{k+1}c(A(k)). \quad \square$$

**Proof of Theorem 4.** Let  $k \geq c(A)$ , then, from the definitions of  $c(A)$  and  $d(A(k))$ , one has

$$\begin{aligned} \text{conv}(A) &= \frac{A}{k+1} + \frac{k}{k+1} \text{conv}(A) \subset \frac{A}{k+1} + \frac{k}{k+1} (A(k) + d(A(k))B_2^n) \\ &= A(k+1) + \frac{k}{k+1}d(A(k))B_2^n. \end{aligned}$$

We conclude that

$$d(A(k+1)) \leq \frac{k}{k+1}d(A(k)). \quad \square$$

#### 4. Discussion

- (i) By repeated application of Theorem 3, it is clear that the convergence of  $c(A(k))$  is at a rate  $O(1/k)$  for any compact set  $A \subset \mathbf{R}^n$ ; this observation appears to be new. In [3], we study the question of the monotonicity of  $A(k)$ , as well as convergence rates, when considering several different ways to measure non-convexity, including some not mentioned in this note.
- (ii) Some of the results in this note are of interest when one is considering Minkowski sums of different compact sets, not just sums of  $A$  with copies of itself. Indeed, the original conjecture of [1] was of this form, and would have provided a strengthening of the classical Brunn–Minkowski inequality for more than 2 sets; of course, that conjecture is false since the weaker Conjecture 1 is false. Nonetheless we do have some related observations in [3]; for instance, it turns out that in general dimension, for compact sets  $A_1, \dots, A_k$ ,

$$\text{Vol}_n \left( \sum_{i=1}^k A_i \right) \geq \frac{1}{k-1} \sum_{i=1}^k \text{Vol}_n \left( \sum_{j \in [k] \setminus \{i\}} A_j \right).$$

For convex sets  $B_i$ , an even stronger fact is true (that this is stronger may not be immediately obvious), but it follows from well-known results, see, e.g., [5]:

$$\text{Vol}_n(B_1 + B_2 + B_3) + \text{Vol}_n(B_1) \geq \text{Vol}_n(B_1 + B_2) + \text{Vol}_n(B_1 + B_3).$$

- (iii) There is a variant of the strong monotonicity of Schneider’s index when dealing with different sets. If  $A, B, C$  are subsets of  $\mathbf{R}^n$ , then it is shown in [3] (by a similar argument to that used for Theorem 3) that  $c(A+B+C) \leq \max\{c(A+B), c(B+C)\}$ .

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