

## AN EXTREME POINT THEOREM ON HYPERSPACE

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ABSTRACT. Let  $X$  be a locally convex topological vector space endowed with original topology  $\tau$  as well as corresponding weak topology  $\tau_w$ . Suppose  $WCC(X)$  is the collection of all non-empty weakly compact ( $\tau_w$ -compact) convex subsets of  $X$ . We shall introduce a certain weak topology  $\mathcal{T}_w$  on  $WCC(X)$  and prove an extreme point theorem which is an extension of the classical Krein-Milman Theorem.

### 1. INTRODUCTION

Suppose  $X$  is a Banach space equipped with the norm topology (denoted by  $\|\cdot\|$ ) as well as the weak topology (denoted by  $\tau_w$ ). Let  $CC(X) = \{A \subseteq X : A \text{ is a non-empty compact convex subset of } X\}$ ,  $WCC(X) = \{A \subseteq X : A \text{ is a non-empty weakly compact, convex subset of } X\}$  and  $BCC(X) = \{A \subseteq X : A \text{ is a non-empty bounded, closed, convex subset of } X\}$ . Then  $(CC(X), h)$ ,  $(WCC(X), h)$  and  $(BCC(X), h)$  are known as the hyperspaces over the underlying space  $(X, \|\cdot\|)$ . If  $\bar{X} = \{\bar{x} = \{x\} : x \in X\}$ , then  $(\bar{X}, h)$  is isometrically isomorphic to the underlying space  $(X, \|\cdot\|)$ . Thus every theorem proved on the hyperspaces is a natural extension of its corresponding counterpart of the underlying space  $(X, \|\cdot\|)$ .

Blaschke [2] proved that every infinite sequence  $\{A_n\}$  with  $A_n \in \mathcal{K}$  where  $\mathcal{K}$  is an  $h$ -bounded and  $h$ -closed subset of the hyperspace  $(CC(\mathbb{R}^n), h)$  contains a convergent subsequence  $\{A_{n_i}\}$  (i.e., there exists a subsequence  $\{A_{n_i}\} \subseteq \mathcal{K}$  and  $A_0 \in \mathcal{K}$  such that  $\lim_{i \rightarrow \infty} A_{n_i} \stackrel{h}{=} A_0$ , or  $h(A_{n_i}, A_0) \rightarrow 0$  as  $i \rightarrow \infty$ ). Blaschke's Theorem is an extension of the classical Heine-Borel Theorem which states that every closed and bounded subset  $K \subseteq \mathbb{R}^n$  is sequentially compact. Many mathematicians have studied convergence of convex sets on different spaces ([1], [11], [12]).

In 1986, De Blasi and Myjak ([4]) introduced the concept of weak sequential convergence on the hyperspace  $WCC(X)$ . Suppose  $A_n, A \in WCC(X)$ , they define  $A_n$  converges to  $A_0$  weakly  $(A_n \xrightarrow{w} A_0)$  if and only if  $\sigma_{A_n}(x^*) \rightarrow \sigma_{A_0}(x^*) = \sup\{x^*(a) \mid a \in A_0\}$  and proved an infinite dimensional version of Blaschke's Theorem and other results. The notion of weak topology  $\mathcal{T}_w$  has been introduced and investigated by Hu and company ([3], [7], [8], [9], [10]). They showed that Browder-Kirk's fixed point theorem can be extended to the hyperspace  $WCC(X)$  equipped with Hausdorff metric  $h$  as well as a certain weak topology  $\mathcal{T}_w$  and many other results. We remind the readers that many fundamental results that are valid on the underlying space  $X$  cannot be extended to hyperspace. For example, it is well-known that every  $\|\cdot\|$ -closed (originally closed, strongly closed) convex set is

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also  $\tau_w$ -closed (weakly closed). Also for every compact convex set  $K \subseteq X$  and  $x \notin K$ , there exists some  $x^* \in X^*$  such that  $d(x^*(x), x^*(K)) = \inf_{k \in K} d(x^*(x), x^*(k)) = \inf_{k \in K} \{|x^*(x) - x^*(k)|\} = \delta > 0$ . Examples have been given in [7] that these results cannot be extended to hyperspace.

Suppose now  $X$  is a locally convex topological vector space and  $X^*$  its dual space. Let  $X$  be equipped with the original topology  $\tau$  as well as the weak topology  $\tau_w$ , and  $WCC(X) = \{A \subseteq X : A \text{ is a } \tau_w\text{-compact convex subset of } X\}$  is the corresponding hyperspace. A topology  $\mathcal{T}_w$  will be introduced on  $X$  and the main result of this paper is to show that every  $\mathcal{T}_w$ -compact, convex subset of  $WCC(X)$  has an extreme point. This result is an extension of the classical Krein-Milman Theorem.

## 2. NOTATIONS AND PRELIMINARIES

Let  $X$  be a Banach space and  $X^*$  its topological dual, and  $BCC(X)$  is the collection of all non-empty bounded, closed, convex subsets of  $X$ . In general we have  $CC(X) \subsetneq WCC(X) \subsetneq BCC(X)$ . For reflexive Banach space  $X$ , we have  $WCC(X) = BCC(X)$ . If  $X$  is finite dimensional, then  $CC(X) = WCC(X) = BCC(X)$ . To avoid avoid confusion we shall use small letters  $a, b, c, \dots, z$  to denote elements of the underlying space  $X$ , capital letters  $A, B, \dots, Z$  to denote elements of the hyperspaces  $CC(X), WCC(X)$  and  $BCC(X)$  as well as subsets of  $X$ , e.g.,  $A, B \subseteq X$  and  $A, B \in BCC(X)$ . We shall use script letters to denote subsets of the corresponding hyperspaces, e.g.,  $\mathcal{K} \subseteq BCC(X), \mathcal{W} \subseteq BCC(X)$ . For  $A, B \in BCC(X)$ , let  $A + B = \{a + b : a \in A, b \in B\}$ ,  $N(A, \varepsilon) = \{x \in X : d(x, a) = \|x - a\| < \varepsilon \text{ for some } a \in A\}$  and  $h(A, B) = \inf\{\varepsilon > 0 : A \subseteq N(B, \varepsilon), B \subseteq N(A, \varepsilon)\}$ , equivalently,  $h(A, B) = \max\left\{\sup_{x \in A} d(x, B), \sup_{x \in B} d(x, A)\right\}$ . The metric  $h$  just defined is known as the Hausdorff metric and  $(BCC(X), h)$  is known to be a complete metric space. Since  $h$  is induced by the  $\|\cdot\|$  of the underlying space  $X$ ,  $h$  is closely related to the norm ( $\|\cdot\|$ ) as well as  $x^* \in X^*$ . The following lemmas give some elementary properties of the Hausdorff  $h$  and its relationship with them.

**Lemma 1.** *Suppose  $A, B, C, D \in WCC(X)$  and  $\alpha \in \mathbb{C}$ . Then we have*

- (i)  $h(A, \{0\}) = \sup\{\|a\| : a \in A\}$ ,
- (ii)  $h(A + B, C + D) \leq h(A, C) + h(B, D)$ ,
- (iii)  $h(\alpha A, \alpha B) = |\alpha| h(A, B)$ ,
- (iv)  $h([a_1, a_2], [b_1, b_2]) = \max\{|b_1 - a_1|, |b_2 - a_2|\}$  for  $[a_1, a_2], [b_1, b_2] \in (CC(\mathbb{R}), h)$ .

**Lemma 2.** *Suppose  $A, B \in WCC(X)$  and  $x^*, y^* \in X^*$ . Then*

- (i)  $x^*(A), x^*(B) \in (CC(\mathbb{C}), h)$ ,
- (ii)  $A = B$  if and only if  $x^*(A) = x^*(B)$  for each  $x^* \in X^*$ ,
- (iii)  $h(x^*(A), x^*(B)) \leq \|x^*\| h(A, B)$ ,
- (iv)  $h(x^*(A), y^*(A)) \leq \|x^* - y^*\| h(A, \{0\})$ .

*Proof.* Since  $x^* : (X, \tau_w) \rightarrow (\mathbb{C}, \|\cdot\|)$  is continuous and linear, it follows that  $x^*(A), x^*(B)$  are compact, convex subsets of  $\mathbb{C}$  and (i) is proved.

If  $A = B$ , then  $x^*(A) = x^*(B)$  for each  $x^* \in X^*$ . Suppose  $A \neq B$ , without loss of generality, we may assume there exists some  $b_0 \in B$  such that  $b_0 \notin A$ . It follows then from Hahn-Banach Theorem that there exists some  $x^* \in X^*$  which separates

$b_0$  from  $A$ , i.e., there exists  $x^* \in X^*$  such that  $\sup \{\operatorname{Re} x^*(a) : a \in A\} < \operatorname{Re} x^*(b_0)$ . That is a contradiction and (ii) is proved.

(iii) and (iv) follow from that

$$\begin{aligned} \|x^*(a) - x^*(b)\| &= \|x^*(a - b)\| \leq \|x^*\| \cdot \|a - b\|, \\ \|x^*(a) - y^*(a)\| &\leq \|x^* - y^*\| \cdot \|a\| \end{aligned}$$

and the definition of Hausdorff metric.  $\square$

Now, it follows from Lemma 2 (i) that  $x^*$  maps the space  $WCC(X)$  into the space  $CC(\mathbb{C})$  or  $x^* : (WCC(X), h) \rightarrow (CC(\mathbb{C}), h)$ . Also, by Lemma 2 (iii) that  $x^* : (WCC(X), h) \rightarrow (CC(\mathbb{C}), h)$  is continuous. Note that both the domain and the range are now hyperspaces endowed with corresponding Hausdorff metric  $h$ . Now, recall that the weak topology  $\tau_w$  on  $X$  is defined to be the weakest topology such that each  $x^* : (X, \tau_w) \rightarrow (\mathbb{C}, |\cdot|)$  is continuous. Analogously, we may define the weak topology on  $WCC(X)$  as follows:

**Definition 1.** *The weak topology  $\mathcal{T}_w$  on  $WCC(X)$  is defined to be the weakest topology on  $WCC(X)$  such that each  $x^* : (WCC(X), \mathcal{T}_w) \rightarrow (CC(\mathbb{C}), h)$  is continuous. Thus a typical  $\mathcal{T}_w$ -neighborhood of  $A \in WCC(X)$  is denoted by  $\mathcal{W}(A; x_1^*, \dots, x_n^*, \varepsilon) = \{B \in WCC(X) : h(x_i^*(B), x_i^*(A)) < \varepsilon \text{ for } i = 1, 2, \dots, n, \varepsilon > 0\}$ .*

As mentioned in the introduction, several results have been extended to the hyperspace  $WCC(X)$ . In the next section, we shall further extend the notion of hyperspace and its corresponding topology  $\mathcal{T}_w$  where the underlying space  $X$  is a locally convex topological vector space instead of a Banach space and prove an extreme point theorem which is an extension of the classical Krein-Milman Theorem.

### 3. MAIN RESULTS

In this section,  $X$  is assumed to be a locally convex topological vector space,  $X^*$  its dual space and  $X$  is endowed with original topology  $\tau$  as well as weak topology  $\tau_w$ . Let  $WCC(X) = \{A \subseteq X : A \text{ is a non-empty weakly compact, convex subset of } X\}$ . Since each  $x^*$  is also weakly continuous (i.e.  $x^* : (X, \tau_w) \rightarrow (\mathbb{C}, |\cdot|)$  is continuous and linear), it follows that for each  $A \in WCC(X)$ ,  $x^*(A)$  is a compact convex subset of the complex plane  $\mathbb{C}$ . Thus each  $x^*$  is a mapping from the set  $WCC(X)$  into the metric space  $(CC(\mathbb{C}), h)$ . Define  $\mathcal{T}_w$  to be the weakest topology and  $WCC(X)$  such that each  $x^* : (WCC(X), \mathcal{T}_w) \rightarrow (CC(\mathbb{C}), h)$  is continuous. Denote  $\mathfrak{B}(x^*(A), \varepsilon) = \{B \in CC(\mathbb{C}) : h(x^*(A), B) < \varepsilon\}$  for  $\varepsilon > 0$ .

Some basic properties of the weak topology  $\mathcal{T}_w$  are stated in the following lemma.

**Lemma 3.** (a) *The collection  $\{\mathcal{W}(A; x_1^*, x_2^*, \dots, x_n^*, \varepsilon) : x_i \in X^* \text{ for } i = 1, 2, \dots, n, \varepsilon > 0\}$  is a local base at  $A \in WCC(X)$  where*

$$\begin{aligned} &\mathcal{W}(A; x_1^*, x_2^*, \dots, x_n^*, \varepsilon) \\ &= \{B \in WCC(X) : h(x_i^*(B), x_i^*(A)) < \varepsilon \text{ for } i = 1, 2, \dots, n\} \\ &= \bigcap_{i=1}^n \mathcal{W}(A; x_i^*, \varepsilon) = \bigcap_{i=1}^n (x_i^*)^{-1}(\mathfrak{B}(x_i^*(A), \varepsilon)). \end{aligned}$$

(b)  $\mathcal{T}_w$  is a Hausdorff topology on  $WCC(X)$ , i.e., distinct  $A, B \in WCC(X)$  have disjoint neighborhoods containing them.

*Proof.* (a) Since  $x_i^* : (WCC(X), \mathcal{T}_w) \rightarrow (CC(\mathbb{C}), h)$  is continuous,  $(\mathfrak{B}(x_i^*(A), \varepsilon))$  is open in  $(CC(\mathbb{C}), h)$ , we have  $(x_i^*)^{-1}(\mathfrak{B}(x_i^*(A), \varepsilon))$  is open in  $(WCC(X), \mathcal{T}_w)$ , i.e.,  $\mathcal{W}(A; x_i^*, \varepsilon) = (x_i^*)^{-1}(\mathfrak{B}(x_i^*(A), \varepsilon)) \in \mathcal{T}_w$  and  $\mathcal{W}(A; x_1^*, x_2^*, \dots, x_n^*, \varepsilon)$  being the finite intersection of open sets is also open.

(b) Let  $A, B \in WCC(X)$  with  $A \neq B$ . We may assume without loss of generality that there exists some  $a \in A$  such that  $a \notin B$ . Since  $B$  is a  $\tau_w$ -compact subset of the locally convex topological vector space  $(X, \tau_w)$ , it follows from the Hahn-Banach Separation Theorem that there exists some  $x^* \in X^*$  such that  $\sup_{b \in B} \operatorname{Re} x^*(b) < \operatorname{Re} x^*(a)$ . Let  $\delta = \operatorname{Re} x^*(a) - \sup_{b \in B} \operatorname{Re} x^*(b) > 0$ . We have  $\operatorname{Re} x^*(a) - \operatorname{Re} x^*(b) \geq \delta$  for all  $b \in B$  which in turn implies that

$$(1) \quad |x^*(a) - x^*(b)| \geq |\operatorname{Re} x^*(a) - \operatorname{Re} x^*(b)| \geq \delta.$$

Suppose  $0 < \varepsilon < \delta$  is chosen, we have  $|x^*(a) - x^*(b)| > \varepsilon$  for all  $b \in B$ . Claim that  $\mathcal{W}(A; x^*, \frac{\varepsilon}{2}) \cap \mathcal{W}(B; x^*, \frac{\varepsilon}{2}) = \emptyset$ . Otherwise, there exists some  $D \in \mathcal{W}(A; x^*, \frac{\varepsilon}{2}) \cap \mathcal{W}(B; x^*, \frac{\varepsilon}{2})$  and we have  $h(x^*(D), x^*(A)) < \frac{\varepsilon}{2}$ ,  $h(x^*(D), x^*(B)) < \frac{\varepsilon}{2}$ . Consequently  $x^*(A) \subset N(x^*(D), \frac{\varepsilon}{2})$ ,  $x^*(B) \subset N(x^*(D), \frac{\varepsilon}{2})$ . Hence for the given  $a \in A$ , there exists some  $d \in D$  such that  $|x^*(a) - x^*(d)| < \frac{\varepsilon}{2}$ , and for the  $d \in D$ , there exists some  $b \in B$  such that  $|x^*(d) - x^*(b)| < \frac{\varepsilon}{2}$  which in turn implies that

$$|x^*(a) - x^*(b)| \leq |x^*(a) - x^*(d)| + |x^*(d) - x^*(b)| < \varepsilon < \delta.$$

That is a contradiction to the inequality (1) and the proof is complete.  $\square$

Suppose  $A, B \in WCC(X)$ . Then  $A, B$  are weakly compact, convex subsets of  $X$ . Since addition and scalar multiplication are continuous operations on  $(X, \tau_w)$ , we have  $A + B, \alpha A$  are weakly compact, convex subsets of  $X$ , i.e.,  $A + B, \alpha A \in WCC(X)$ . Thus we may define, algebraic line segments, convex sets, extremal subsets and extreme points on the hyperspace  $WCC(X)$  analogous to their counterparts on the underlying space  $X$ .

**Definition 2.** (a)  $[A, B] = \{\alpha A + (1 - \alpha)B : A, B \in WCC(X), 0 \leq \alpha \leq 1\}$  is called the closed line segment joining  $A$  and  $B$ .

(b) A subset  $\mathcal{K} \subset WCC(X)$  is said to be convex if and only if  $A_1, A_2, \dots, A_n \in \mathcal{K}$  implies  $\sum_{i=1}^n \alpha_i A_i \in \mathcal{K}$  where  $\alpha_i \geq 0, \sum_{i=1}^n \alpha_i = 1$ .

(c) A mapping  $T : WCC(X) \rightarrow WCC(X)$  is said to be affine if and only if  $T(\alpha A + (1 - \alpha)B) = \alpha T(A) + (1 - \alpha)T(B)$  where  $0 \leq \alpha \leq 1$ .

(d) Suppose  $\mathcal{K}_1, \mathcal{K}_2 \subset (WCC(X), \mathcal{T}_w)$  are closed ( $\mathcal{T}_w$ -closed), convex subsets. Then  $\mathcal{K}_1$  is said to be an extremal subset of  $\mathcal{K}_2$  if and only if  $A, B \in \mathcal{K}_2$  and  $\alpha A + (1 - \alpha)B \in \mathcal{K}_1$  for some  $0 < \alpha < 1$  implies that  $A, B \in \mathcal{K}_1$ .

(e) Suppose  $\mathcal{K}$  is a  $\mathcal{T}_w$ -closed, convex subset of  $WCC(X)$ . Then  $P$  is said to be an extreme point of  $\mathcal{K}$  if and only if  $A, B \in \mathcal{K}, 0 < \alpha < 1, \alpha A + (1 - \alpha)B = P$  implies  $A = B = P$ .

We state the following lemmas whose proofs are similar as in the underlying space  $X$ .

**Lemma 4.** Suppose  $\mathcal{K}$  is a  $\mathcal{T}_w$ -closed, convex subset of the hyperspace  $(WCC(X), \mathcal{T}_w)$ . Then

(a) If  $P \in \mathcal{K}$ , then  $P$  is an extreme point of  $\mathcal{K}$  if and only if  $\{P\}$  is an extremal subset of  $\mathcal{K}$ .

(b) If  $\mathcal{K}_1 \subset \mathcal{K}_2 \subset \mathcal{K}_3$  are  $\mathcal{T}_w$ -closed, convex subsets,  $\mathcal{K}_1$  is an extremal subset of  $\mathcal{K}_2$ , and  $\mathcal{K}_2$  is an extremal subset of  $\mathcal{K}_3$ , then  $\mathcal{K}_1$  is an extremal subset of  $\mathcal{K}_3$ .

The next lemma is essential in the proof of our main theorem.

**Lemma 5.** (a) Suppose  $[a_1, a_2], [b_1, b_2] \in (CC(\mathbb{R}^1), h)$ . Then  $h([a_1, a_2], [b_1, b_2]) = \max\{|b_1 - a_1|, |b_2 - a_2|\}$ , and the mapping  $T : (CC(\mathbb{R}^1), h) \rightarrow (\mathbb{R}^1, |\cdot|)$  defined by  $T([a_1, a_2]) = a_2$  is a continuous (in fact, nonexpansive), affine mapping.

(b) Suppose  $\overline{X} = \{\overline{x} = \{x\} : x \in X\} \subset WCC(X)$ . Then the mapping  $T : X \rightarrow \overline{X} \subset WCC(X)$  defined by  $Tx = \overline{x}$  is an isomorphic homeomorphism of  $(X, \tau_w)$  onto  $(\overline{X}, \mathcal{T}_w)$ .

*Proof.* (a) That  $h([a_1, a_2], [b_1, b_2]) = \max\{|b_1 - a_1|, |b_2 - a_2|\}$  follows immediately from the definition of Hausdorff metric. Next,  $[a_1, a_2] + [b_1, b_2] = [a_1 + b_1, a_2 + b_2]$ ,  $\alpha[a_1, a_2] = [\alpha a_1, \alpha a_2]$  implies

$$\begin{aligned} & T(\alpha[a_1, a_2] + (1 - \alpha)[b_1, b_2]) \\ &= T([\alpha a_1, \alpha a_2] + [(1 - \alpha)b_1, (1 - \alpha)b_2]) \\ &= T([\alpha a_1 + (1 - \alpha)b_1, \alpha a_2 + (1 - \alpha)b_2]) \\ &= \alpha a_2 + (1 - \alpha)b_2 \\ &= \alpha T([a_1, a_2]) + (1 - \alpha)T([b_1, b_2]) \end{aligned}$$

where  $0 < \alpha < 1$ . Consequently  $T$  is affine. Finally

$$\begin{aligned} & |T([a_1, a_2]) - T([b_1, b_2])| \\ &= |a_2 - b_2| \\ &\leq \max\{|a_1 - b_1|, |a_2 - b_2|\} = h([a_1, a_2], [b_1, b_2]) \end{aligned}$$

showing that  $T$  is nonexpansive.

(b) Obviously,  $T : X \rightarrow \overline{X}$  is one to one and onto. Also  $T(x + y) = \overline{x + y} = \{x + y\} = \{x\} + \{y\} = \overline{x} + \overline{y} = T(x) + T(y)$  and  $T(\alpha x) = \overline{\alpha x} = \{\alpha x\} = \alpha\{x\} = \alpha\overline{x} = \alpha T(x)$  showing that  $T$  is linear.

$y \in w(x; x_1^*, \dots, x_n^*, \varepsilon)$  implies that  $|x_i^*(y) - x_i^*(x)| < \varepsilon$  for  $i = 1, 2, \dots, n$ , which in turn implies that  $h(x_i^*(\overline{y}), x_i^*(\overline{x})) = h(x_i^*(Ty), x_i^*(Tx)) < \varepsilon$  for  $i = 1, 2, \dots, n$ . Hence  $Ty = \overline{y} \in \mathcal{W}(\overline{x}; x_1^*, \dots, x_n^*, \varepsilon)$ . Similarly  $\overline{y} \in \mathcal{W}(\overline{x}; x_1^*, \dots, x_n^*, \varepsilon)$  implies  $y \in w(x; x_1^*, \dots, x_n^*, \varepsilon)$ . Consequently  $T(w(x; x_1^*, \dots, x_n^*, \varepsilon)) = \mathcal{W}(\overline{x} = Tx; x_1^*, \dots, x_n^*, \varepsilon)$  and the proof is complete.  $\square$

Our main theorem is an extension of the classical Krein-Milman's Extreme Point Theorem to the hyperspace  $(WCC(X), \mathcal{T}_w)$ .

**Theorem 1.** Suppose  $X$  is a locally convex topological vector space equipped with original topology  $\tau$  as well as weak topology  $\tau_w$ , and  $(WCC(X), \mathcal{T}_w)$  is the corresponding hyperspace. Suppose  $\mathcal{K}$  is a  $\mathcal{T}_w$ -compact, convex subset of  $(WCC(X), \mathcal{T}_w)$ . Then  $\mathcal{K}$  has an extreme point in  $\mathcal{K}$ .

*Proof.* Let  $\Omega$  denote the collection of all non-empty,  $\mathcal{T}_w$ -closed, convex subsets of  $\mathcal{K}$ .  $\Omega \neq \emptyset$  since  $\mathcal{K} \in \Omega$ . Define a partial order in  $\Omega$  by inverse inclusion, i.e.,  $\mathcal{K}_2 \leq \mathcal{K}_1$  if and only if  $\mathcal{K}_1 \subset \mathcal{K}_2$ . If  $\{\mathcal{K}_i\}_{i \in I} \subset \Omega$  is a totally ordered subset, we shall show

that  $\mathcal{K}_0 = \bigcap_{i \in I} \mathcal{K}_i$  is an upper bound of  $\{\mathcal{K}_i\}_{i \in I}$ . Each  $\mathcal{K}_i$  is  $\mathcal{T}_w$ -compact, convex and  $\{\mathcal{K}_i\}_{i \in I}$  has finite intersection implies that  $\mathcal{K}_0$  is a non-empty  $\mathcal{T}_w$ -compact, convex set. Suppose we have  $A, B \in \mathcal{K}, 0 < \alpha < 1$  and  $\alpha A + (1 - \alpha)B \in \mathcal{K}_0$ . Since  $\mathcal{K}_0 \subset \mathcal{K}_i$  for each  $i$ , we have  $\alpha A + (1 - \alpha)B \in \mathcal{K}_i$  which in turn implies that  $A, B \in \mathcal{K}_i$  because  $\mathcal{K}_i$  is an extremal subset of  $\mathcal{K}$ . Thus  $A, B \in \mathcal{K}_0$  showing that  $\mathcal{K}_0$  is an extremal subset of  $\mathcal{K}$  and consequently  $\mathcal{K}_0$  is an upper bound of  $\{\mathcal{K}_i\}_{i \in I}$ . It follows now from Zorn's Lemma that  $\Omega$  has a maximal element, denoted by  $\mathcal{K}_\infty$ . We claim that  $\mathcal{K}_\infty$  is a singleton. Otherwise, there exists  $A_0, B_0 \in \mathcal{K}_\infty$  with  $A_0 \neq B_0$ , without loss of generality, assume there exists some  $b_0 \in B_0$  such that  $b_0 \notin A_0$ . By Hahn-Banach Separation Theorem, there exists some  $x^* \in X^*$  such that  $\sup_{a \in A_0} \operatorname{Re} x^*(a) < \operatorname{Re} x^*(b_0)$ . Let  $\operatorname{Re} x^*(A_0) = [a_1, a_2]$ ,  $\operatorname{Re} x^*(B_0) = [b_1, b_2] \in CC(\mathbb{R})$ , we have  $a_2 = \sup_{a \in A_0} \operatorname{Re} x^*(a) < \operatorname{Re} x^*(b_0) \leq b_2$ . Define  $\mathbb{G} : (CC(\mathbb{R}), h) \rightarrow (\mathbb{R}, |\cdot|)$  by  $\mathbb{G}([a_1, a_2]) = a_2$ . It follows from Lemma 5 (a) that  $\mathbb{G}$  is a nonexpansive (hence continuous) affine mapping.

Next, let  $\mathbb{F} : (WCC(X), \mathcal{T}_w) \rightarrow (\mathbb{R}, |\cdot|)$  be defined by  $\mathbb{F}(A) = \mathbb{G}(\operatorname{Re} x^*(A))$ .  $\mathbb{F} : (\mathcal{K}_\infty, \mathcal{T}_w) \rightarrow (\mathbb{R}, |\cdot|)$  is continuous implies  $\mathbb{F}$  attains its maximum on  $\mathcal{K}_\infty$ , i.e., there exists  $b_\infty \in \mathbb{R}$  and  $B_\infty \in \mathcal{K}_\infty$  such that  $\mathbb{F}(B_\infty) = b_\infty = \sup_{A \in \mathcal{K}_\infty} \mathbb{F}(A) = \max_{A \in \mathcal{K}_\infty} \mathbb{F}(A)$ .

Since  $a_2 < b_2 \leq b_\infty$ ,  $A_0 \notin \mathbb{F}^{-1}(b_\infty)$ . Claim that  $\mathbb{F}^{-1}(b_\infty)$  is an extremal subset of  $\mathcal{K}_\infty$ . For that purpose, we let  $D, E \in \mathcal{K}_\infty, 0 < \alpha < 1$  with  $\alpha D + (1 - \alpha)E \in \mathbb{F}^{-1}(b_\infty)$ . Thus  $\mathbb{F}(\alpha D + (1 - \alpha)E) = b_\infty$  which implies that  $\alpha \mathbb{F}(D) + (1 - \alpha)\mathbb{F}(E) = b_\infty$ . Also  $D, E \in \mathcal{K}_\infty$  implies that  $\mathbb{F}(D), \mathbb{F}(E) \leq b_\infty$  and consequently,  $\alpha \mathbb{F}(D) + (1 - \alpha)\mathbb{F}(E) \leq b_\infty$ . Hence  $\mathbb{F}(D), \mathbb{F}(E) = b_\infty$  that implies  $D, E \in \mathbb{F}^{-1}(b_\infty)$ . Otherwise, we would have  $\alpha \mathbb{F}(D) + (1 - \alpha)\mathbb{F}(E) < b_\infty$ , contradicting that  $\alpha \mathbb{F}(D) + (1 - \alpha)\mathbb{F}(E) = b_\infty$ . Now that  $\mathbb{F}^{-1}(b_\infty) \subset \mathcal{K}_\infty$ , and  $\mathbb{F}^{-1}(b_\infty)$  is an extremal subset of  $\mathcal{K}_\infty$  implies  $\mathbb{F}^{-1}(b_\infty) \subset \mathcal{K}_\infty$ . But  $A_0 \notin \mathbb{F}^{-1}(b_\infty)$  implies  $\mathbb{F}^{-1}(b_\infty) \subsetneq \mathcal{K}_\infty$  contradicting that  $\mathcal{K}_\infty$  is a maximal element. Hence  $\mathcal{K}_\infty$  is a singleton, say  $\mathcal{K}_\infty = \{P\}$  proving that  $P$  is an extreme point of  $\mathcal{K}$  and the proof is complete.  $\square$

The following corollary is the classical Krein-Milman extreme point theorem.

**Corollary 1.** *Let  $K$  be a non-empty compact, convex subset of a locally convex topological vector space  $X$ . Then  $K$  has an extreme point in  $K$ .*

*Proof.* Let  $X$  a locally convex topological vector space endowed with original topology  $\tau$  as well as weak topology  $\tau_w$ , and  $(WCC(X), \mathcal{T}_w)$  is the corresponding hyperspace.  $K$  is  $\tau$ -compact implies  $K$  is  $\tau_w$ -compact. It follows from Lemma 5 (b) that  $\bar{K} = \{\bar{x} = \{x\} : x \in K\}$  is a  $\mathcal{T}_w$ -compact, convex subset of  $(WCC(X), \mathcal{T}_w)$  and hence has an extreme point  $\bar{P} = \{p\}$  by Theorem 1. Consequently  $p$  is an extreme point of  $K$  and the proof is complete.  $\square$

**Remark 1.** (a) *Since Krein-Milman Theorem has numerous important applications in various branches of mathematics, we hope further investigation on the hyperspace  $(WCC(X), \mathcal{T}_w)$  will lead to some useful applications.*

(b) *The study of convex sets has always been interesting and useful. However, the traditional method has relied heavily on support functionals. With the  $\mathcal{T}_w$ -topology defined on  $WCC(X)$ , we hope it will provide an alternative way to study convex sets.*

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