

## APPROXIMATELY CONVEX FUNCTIONS

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In previous papers approximately linear functions [1] and approximately isometric transformations [2; 3; 4] have been studied.<sup>1</sup> In both cases it was shown that the properties of linearity and isometry are "stable" in a certain sense. For example, it was proved that if a function  $f(x)$  satisfies the linear functional equation within an amount  $\epsilon$ , that is,  $|f(x+y) - f(x) - f(y)| \leq \epsilon$ , then there exists an actual solution  $g(x)$  of the linear functional equation such that  $|g(x) - f(x)| \leq \epsilon$ , where  $\epsilon$  is a given positive number.

In the present paper we discuss a similar problem for the property of convexity. We consider real-valued functions defined on subsets of  $n$ -dimensional Euclidean space  $E_n$ . A function  $f(x)$  defined on a convex subset  $S$  of  $E_n$  will be called  $\epsilon$ -convex if  $f(hx + (1-h)y) \leq hf(x) + (1-h)f(y) + \epsilon$ , for all  $x$  and  $y$  in  $S$  and for  $0 \leq h \leq 1$ . Here  $\epsilon$  is a fixed positive number. Our object is to show that to an  $\epsilon$ -convex function  $f(x)$  there corresponds a convex function  $g(x)$  such that  $|f(x) - g(x)| \leq k\epsilon$ , for some constant  $k$ . In order to prove this we need some results on  $\epsilon$ -convex functions and on approximating simplices given in the following four lemmas. The paper is self-contained.

**LEMMA 1.** *Let  $f(x)$  be an  $\epsilon$ -convex function defined on an  $n$ -dimensional simplex  $S \subset E_n$ . Let the vertices of the simplex be  $p_0, p_1, \dots, p_n$ , then if  $x = \sum_{i=0}^n \alpha_i p_i$ ,  $\alpha_i > 0$ ,  $\sum_{i=0}^n \alpha_i = 1$  is any point of  $S$ , we have*

$$(1) \quad f(x) \leq \sum_{i=0}^n \alpha_i f(p_i) + 2k_n \epsilon,$$

where  $k_n = (n^2 + 3n)/(4n + 4)$ .

**PROOF.** We prove the inequality by induction on  $n$ . For  $n=1$ , (1) reduces to the statement of  $\epsilon$ -convexity, so it is true for  $n=1$ . We assume that (1) holds for  $n$  replaced by  $n-1$ , and prove it for  $n$  dimensions. The case in which some  $\alpha_i = 1$  is trivial, for in this case  $x = p_i$ , so we may assume that  $\alpha_i < 1$  for  $i=1, \dots, n+1$ . For convenience we may also assume that  $\alpha_n \geq \alpha_j$ ,  $j=0, \dots, n-1$ . Put  $h = 1 - \alpha_n$ ,  $a_j = \alpha_j/h$ ,  $j=0, \dots, n-1$ , and  $q = \sum_{j=0}^{n-1} a_j p_j$ . Then  $x = \sum_{i=0}^n \alpha_i p_i = hq + (1-h)p_n$ , and since  $f$  is  $\epsilon$ -convex,

$$(2) \quad f(x) \leq hf(q) + (1-h)f(p_n) + \epsilon.$$

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<sup>1</sup> For a discussion of these and other related questions, see [6].

By the induction hypothesis,

$$(3) \quad f(q) \leq \sum_{i=0}^{n-1} \alpha_i f(p_i) + \frac{(n-1)(n+2)}{2n} \epsilon.$$

Substituting (3) into (2), we get

$$(4) \quad f(x) \leq \sum_{i=0}^n \alpha_i f(p_i) + \left\{ 1 + \frac{h(n-1)(n+2)}{2n} \right\} \epsilon.$$

Since  $\alpha_n \geq \alpha_j$ ,  $j=0, \dots, n-1$ , the minimum value which  $\alpha_n$  can have is  $1/(n+1)$ , so the maximum value which  $h$  can have is  $1 - 1/(n+1) = n/(n+1)$ . Consequently an upper bound for the expression in brackets in inequality (4) is

$$1 + \frac{(n-1)(n+2)}{2(n+1)} = \frac{n^2 + 3n}{2n + 2}.$$

Thus the lemma has been established.

**LEMMA 2.** *Let  $f(x)$  be an  $\epsilon$ -convex function defined on an open convex set  $G \subset E_n$ . Then on each closed bounded subset  $B$  of  $G$ ,  $f(x)$  is bounded.*

**PROOF.**  $f$  is bounded from above, since  $B$  may be covered with a finite number of  $n$ -dimensional simplices, each contained in  $G$ , and  $f$  is bounded on each simplex by Lemma 1.

To prove that  $f$  is bounded from below on  $B$ , let  $B$  be covered with a finite number of closed spheres  $S_i$ , such that each  $S_i$  is contained in  $G$ . Let  $x_i$  be the center of  $S_i$ , and let  $x_i + y$  be any point of the sphere  $S_i$ . Then by  $\epsilon$ -convexity

$$f(x_i) \leq 2^{-1}f(x_i + y) + 2^{-1}f(x_i - y) + \epsilon,$$

or

$$f(x_i + y) \geq 2f(x_i) - f(x_i - y) - 2\epsilon.$$

Now  $x_i - y$  belongs to the sphere  $S_i$ , and since  $S_i$  is a closed subset of  $G$ ,  $f(x_i - y)$  is bounded from above as  $x_i + y$  varies over  $S_i$ . Hence  $f(x_i + y)$  is bounded from below for  $x_i + y \in S_i$ , and it follows that  $f$  is bounded from below on  $B$ . The proof of the following two lemmas is left to the reader.

**LEMMA 3.** *Let  $x$  lie in an  $n$ -dimensional simplex with vertices  $q_0, q_1, \dots, q_n$ , so that  $x = \sum_{i=0}^n \alpha_i q_i$ ,  $\alpha_i \geq 0$ , and  $\sum_{i=0}^n \alpha_i = 1$ . Suppose also that we have  $n+1$  sequences  $\{q_i^{(v)}\}$  ( $i=0, \dots, n; v=1, 2, 3, \dots$ ) of points such that  $q_i^{(v)} \rightarrow q_i$  as  $v \rightarrow \infty$ , and that for each  $v$ ,  $x$  also lies in the  $n$ -dimensional simplex with vertices  $q_i^{(v)}$  so that*

$$x = \sum_{i=0}^n \alpha_i^{(v)} q_i^{(v)},$$

where  $\alpha_i^{(v)} \geq 0$  and  $\sum_{i=0}^n \alpha_i^{(v)} = 1$ . Then as  $v \rightarrow \infty$ ,  $\alpha_i^{(v)} \rightarrow \alpha_i$ .

LEMMA 4. Suppose  $x$  is interior to an  $n$ -dimensional simplex in  $E_n$  whose vertices are  $q_0, q_1, \dots, q_n$ . Then if  $q_i^{(v)} \rightarrow q_i$  in  $E_n$  as  $v \rightarrow \infty$  ( $i=0, \dots, n$ ),  $x$  is also interior to the simplex  $S_n^{(v)}$  whose vertices are  $q_i^{(v)}$  ( $i=0, \dots, n$ ), for sufficiently large  $n$ .

THEOREM 1. Let  $f(x)$  be  $\epsilon$ -convex on an open convex set  $G \subset E_n$ , and let  $B$  be any closed bounded convex subset of  $G$ . Then there exists a convex function  $\phi(x)$  on  $B$  such that

$$|\phi(x) - f(x)| \leq k_n \epsilon, \quad \text{for } x \in B,$$

where  $k_n = (n^2 + 3n)/(4n + 4)$ .

PROOF. Let  $H$  be a bounded convex open subset of  $G$  such that  $B \subset H$ , and  $\bar{H} \subset G$ . Since  $B$  is a compact subset of the open convex set  $G$ , the existence of such an  $H$  is easily shown. Let  $K$  denote the convex hull of the closure of the graph of the function  $f(x)$  for  $x \in \bar{H}$ , so that  $K$  is a convex set in  $E_{n+1}$ .

Define, for  $x = (x_1, \dots, x_n) \in \bar{H}$ ,  $g(x) = \inf [y; (x_1, x_2, \dots, x_n, y) \in K]$ . Since  $f(x)$  is bounded on  $\bar{H}$  by Lemma 2,  $K$  is a compact set in  $E_{n+1}$  and  $g(x)$  is well defined on  $\bar{H}$ . It is easily seen that  $g(x)$  is a convex function, and that  $g(x) \leq f(x)$  for  $x \in H$ . Given a point  $x \in B$ , let  $p$  denote the point  $(x_1, x_2, \dots, x_n, g(x))$  in  $E_{n+1}$ . Now  $p$  evidently belongs to the boundary of  $K$ , and since  $K$  is closed, it also belongs to  $K$ . By a well known theorem,<sup>2</sup>  $p$  lies on an  $m$ -dimensional simplex  $S_m$  whose vertices are points or limit points of the graph of  $f(x)$  for  $x \in \bar{H}$ , where  $m \leq n+1$ . Notice that the assertion is actually true for some  $m \leq n$ , for if  $p$  were in the interior of an  $(n+1)$ -dimensional simplex with vertices in  $K$ , then  $p$  would lie in the interior of  $K$  and not on its boundary.

There are three possible cases.

- (i)  $p$  is a point of the graph of  $f$ .
- (ii)  $p$  is a limit point of the graph of  $f$ .
- (iii)  $p$  is "interior"<sup>3</sup> to some simplex  $S$  whose dimension is positive and less than or equal to  $m$ , and whose vertices are points or limit points of the graph of  $f$ .

In case (i),  $f(x) = g(x)$ , and there is nothing to prove. In case (ii)

<sup>2</sup> See [5, p. 9].

<sup>3</sup> A point will be called "interior" to a simplex  $S$  of dimension  $r$  if it belongs to  $S$  but not to any face of lower dimension than  $r$ .

it is convenient to translate the axes so that the origin of coordinates lies at the point  $x$  so that  $x=0$ . Then by hypothesis there exists a sequence of distinct points  $x^{(\mu)} \in H \subset E_n$  tending to zero such that  $\lim_{\mu \rightarrow \infty} f(x^{(\mu)}) = g(0)$ . It is clear that an infinite number of these points must all lie in some one of the  $2^n$ -tants determined by the coordinate hyperplanes. For definiteness, let us assume the first  $2^n$ -tant contains an infinite number of these points. We denote them by  $x^{(\nu)}$ , so that all the coordinates of each  $x^{(\nu)}$  may be assumed to be non-negative. Now choose on each coordinate axis a point  $p_j$  whose  $j$ th coordinate is negative, the others being zero,  $j=1, 2, \dots, n$ , such that  $p_j \in H$ . Consider the simplex  $S^{(\nu)}$  whose vertices are  $p_1, p_2, \dots, p_n$  and  $x^{(\nu)}$ . Then the origin belongs to this simplex, and there exist  $\alpha_i^{(\nu)}, i=1, \dots, n+1$ , such that

$$(5) \quad \sum_{i=1}^n \alpha_i^{(\nu)} p_i + \alpha_{n+1}^{(\nu)} x^{(\nu)} = 0,$$

where  $\alpha_j^{(\nu)} \geq 0, \alpha_{n+1}^{(\nu)} > 0$ , and  $\sum_{i=1}^{n+1} \alpha_i^{(\nu)} = 1$ .

To prove this, let  $p_{jj}$  be the  $j$ th coordinate of the point  $p_j$  and let  $x_j^{(\nu)}$  be the  $j$ th coordinate of the point  $x^{(\nu)}$ . Then the "vector" equation (5) may be written in the form:

$$(6) \quad \alpha_j^{(\nu)} p_{jj} + \alpha_{n+1}^{(\nu)} x_j^{(\nu)} = 0, \quad j = 1, \dots, n,$$

where  $p_{jj} < 0$ , and  $x_j^{(\nu)} \geq 0$ . Since  $x^{(\nu)} \neq 0$ , at least one of the  $x_j^{(\nu)}$  must be positive. If  $x_j^{(\nu)} = 0$ , choose  $\alpha_j^{(\nu)} = \rho_j^{(\nu)} = 0$ . If  $x_j^{(\nu)} \neq 0$  equation (6) determines the ratio  $\rho_j^{(\nu)} = \alpha_j^{(\nu)} / \alpha_{n+1}^{(\nu)}$ , which in this case is evidently positive. The value of  $\alpha_{n+1}^{(\nu)}$  is then determined by the requirement that  $\sum_{i=1}^{n+1} \alpha_i^{(\nu)} = (1 + \sum_{j=1}^n \rho_j^{(\nu)}) \alpha_{n+1}^{(\nu)} = 1$ . Thus relation (6) is established. By Lemma 1, it follows that

$$(7) \quad f(0) \leq \sum_{i=1}^n \alpha_i^{(\nu)} f(p_i) + \alpha_{n+1}^{(\nu)} f(x^{(\nu)}) + 2k_n \epsilon.$$

Now as  $\nu \rightarrow \infty, x^{(\nu)} \rightarrow 0$ . Hence by (6),  $\alpha_j^{(\nu)} \rightarrow 0$  for  $j=1, \dots, n$ . It follows that  $\alpha_{n+1}^{(\nu)} \rightarrow 1$ . Since  $f(x^{(\nu)}) \rightarrow g(0)$ , we have  $f(0) \leq g(0) + 2k_n \epsilon$ , or  $f(x) \leq g(x) + 2k_n \epsilon$ .

We now turn to case (iii). Here  $p$  lies in the interior of an  $r$ -dimensional simplex  $S_r$  ( $1 \leq r \leq n$ ) whose vertices  $p_i$  ( $i=0, 1, \dots, r$ ) are points or limit points of the graph of  $f$ .

Let  $\pi$  be a supporting hyperplane of  $K \subset E_{n+1}$  through the point  $p$ . Now  $p$  is interior to at least one line segment  $S_1$  belonging to  $S_r$  and hence to  $K$ . Any such line segment  $S_1$  must lie in the hyperplane  $\pi$ , for otherwise  $S_1$  would pierce the hyperplane  $\pi$  at  $p$  so that part of

$S_1$  would lie on one side of  $\pi$  and part on the other, which is impossible since all of  $K$  lies on one side of  $\pi$ . It follows that  $S_r$ , and hence its vertices  $p_i$ , lies in  $\pi$ , and the  $p_i$  are boundary points of  $K$ .

This supporting hyperplane  $\pi$  cannot be perpendicular to  $E_n$ , for in this case  $\pi$  would project (orthogonally) into a hyperplane in  $E_n$  which would be a supporting hyperplane of the projection of the convex set  $K$  and which would contain the point  $x$ . Thus  $x$  would be on the boundary of the projection of  $K$ . But the projection of  $K$  includes the open set  $H$  which by hypothesis contains  $x$ , so  $x$  cannot lie on the boundary of  $K$ 's projection, and we have a contradiction.

Therefore the projection of  $S_r$  onto  $E_n$  is a simplex  $\Sigma_r$  of the same dimension  $r$ , and the interior of  $S_r$  projects into the interior of  $\Sigma_r$ , so that the point  $x$  which is the projection of  $p$  lies in the interior of  $\Sigma_r$ .

We use double subscripts to denote the coordinates of the vertices  $p_i$  of  $S_r$ , and we denote the projections of these vertices onto  $E_n$  by  $q_0, q_1, \dots, q_r$ . Then by hypothesis there exist sequences  $q_i^{(\nu)}$  such that  $p_{i,n+1} = \lim_{\nu \rightarrow \infty} f(q_i^{(\nu)})$ , where  $\lim_{\nu \rightarrow \infty} q_i^{(\nu)} = q_i$ , and  $q_0, \dots, q_r$  are the vertices of the  $r$ -dimensional simplex  $\Sigma_r \subset E_n$ , which contains the point  $x$  in its interior. Our object is to construct a simplex  $S_n^{(\nu)}$  of dimension  $n$  in  $E_n$  such that  $x$  is interior to  $S_n^{(\nu)}$ , and such that  $r$  of its vertices are points  $q_0^{(\nu)}, \dots, q_r^{(\nu)}$ . We can then apply Lemma 1 to this simplex and take the limit in the resulting inequality as  $\nu \rightarrow \infty$ .

Suppose first that  $r = n$ . In this case,  $x$  is interior to the  $n$ -dimensional simplex  $\Sigma_n \subset E_n$ , so that

$$x = \sum_{i=0}^n \alpha_i q_i, \quad \alpha_i > 0, \quad \sum_{i=0}^n \alpha_i = 1.$$

Since  $q_i^{(\nu)} \rightarrow q_i$  in  $E_n$  as  $\nu \rightarrow \infty$ , it follows by Lemma 4 that  $x = \sum_{i=0}^n \alpha_i^{(\nu)} q_i^{(\nu)}$ ,  $\alpha_i^{(\nu)} > 0$ ,  $\sum_{i=0}^n \alpha_i^{(\nu)} = 1$ . Hence by Lemma 3,  $\alpha_i^{(\nu)} \rightarrow \alpha_i$  as  $\nu \rightarrow \infty$ .

Now by Lemma 1, we have  $f(x) \leq \sum_{i=0}^n \alpha_i^{(\nu)} f(q_i^{(\nu)}) + 2k_n \epsilon$ . By taking limits as  $\nu \rightarrow \infty$  we get

$$f(x) \leq \sum_{i=0}^n \alpha_i p_{i,n+1} + 2k_n \epsilon = g(x) + 2k_n \epsilon.$$

Now let us suppose that  $1 \leq r \leq n$ . Let  $F_r$  be the  $r$ -dimensional flat containing  $\Sigma_r$ . Now if for all but a finite number of  $\nu$ 's, the  $q_i^{(\nu)}$ ,  $i = 0, \dots, n$ ;  $\nu = 1, 2, 3, \dots$ , are contained in  $F_r$ , then  $q_i^{(\nu)} \rightarrow q_i$  in  $F_r$  and one has essentially case (iiia) with  $r$  replacing  $n$ , so the proof follows as before.

Next suppose that an infinity of points  $q_i^{(\nu)}$  for some  $i$  lie outside this flat. We may as well assume (by relabeling and suppressing a subsequence if necessary) that all of the  $q_0^{(\nu)}$  lie outside  $F_r$ .

Let us choose a new coordinate system with origin at  $q_0$  and with the first  $r$  axes belonging to  $F_r$ , so that the equations of  $F_r$  are  $z_j = 0, j = r + 1, \dots, n$ . The last  $n - r$  coordinates  $q_{0,r+1}^{(\nu)}, \dots, q_{0,n}^{(\nu)}$  of the point  $q_0^{(\nu)}$  cannot all be zero for any  $\nu$ . It follows that for some fixed  $j, q_{0,j}^{(\nu)} \neq 0$ , for all  $\nu$ . We may without loss of generality assume that  $q_{0,r+1}^{(\nu)} \neq 0$ , for all  $\nu$ . Now there must be an infinity of the numbers  $q_{0,r+1}^{(\nu)}$  which are either all positive or all negative, and by reversing the  $(r + 1)$ st coordinate axis if necessary, we may assume that  $q_{0,r+1}^{(\nu)} > 0$  for all  $\nu$ .

Next, if  $r + 1 < n$ , we consider  $q_{0,r+2}^{(\nu)}$ . If  $q_{0,r+2}^{(\nu)} = 0$  for all but a finite number of  $\nu$ 's, we rotate the  $z_{r+1}$  and  $z_{r+2}$  axes through an acute angle, keeping all of the other axes fixed, in such a way that after the rotation  $q_{0,r+1}^{(\nu)}$  will still be positive and  $q_{0,r+2}^{(\nu)}$  will become positive for all but a finite number of  $\nu$ 's.

On the other hand if  $q_{0,r+2}^{(\nu)} \neq 0$  for an infinite number of  $\nu$ 's, then for an infinite number of  $\nu$ 's, these numbers are all positive or all negative. By reversing the  $z_{r+2}$ -axis if necessary we have  $q_{0,r+2}^{(\nu)} > 0$  for an infinite number of  $\nu$ 's. Thus by suppressing a subsequence if necessary we can arrange matters so that  $q_{0,r+1}^{(\nu)} > 0$  and  $q_{0,r+2}^{(\nu)} > 0$  for all  $\nu$ .

If  $r + 2 < n$ , we proceed in the same way, with  $r + 1$  replacing  $r$ , and so on. Thus, there will exist a coordinate system in  $E_n$  and sequences of points  $q_i^{(\nu)} \rightarrow q_i (i = 0, 1, \dots, r)$  such that the origin lies at the point  $q_0$ , and  $q_{i,j} = 0, q_{0,j}^{(\nu)} > 0$  for  $j = r + 1, \dots, n$ , where  $f(q_i^{(\nu)}) \rightarrow p_{i,n+1}, x = \sum_{i=0}^r \alpha_i q_i, g(x) = \sum_{i=0}^r \alpha_i p_{i,n+1}, \sum_{i=0}^r \alpha_i = 1, \alpha_i > 0$ .

Now let  $q_i (i = r + 1, \dots, n)$  be a point in  $H$  whose  $(r + 1)$ st coordinate is a negative number and whose other coordinates are all zero. We now show that  $x$  is interior to the  $n$ -dimensional simplex whose vertices are  $q_0^{(\nu)}, q_1, q_2, \dots, q_n$ , for sufficiently large  $\nu$ .

Thus we must show the existence of positive numbers  $\beta_i (i = 0, \dots, n)$  with  $\sum_{i=0}^n \beta_i = 1$  such that  $x = \sum_{i=0}^r \alpha_i q_i = \beta_0 q_0^{(\nu)} + \sum_{i=0}^n \beta_i q_i$ . That is, the  $\beta_i$  are to satisfy the following system of  $n + 1$  linear equations:

$$\begin{aligned}
 \beta_0 q_{0,j}^{(\nu)} + \sum_{i=0}^r \beta_i q_{i,j} &= \sum_{i=0}^r \alpha_i q_{i,j} & (j = 1, \dots, r), \\
 \beta_0 q_{0,j}^{(\nu)} + \beta_i q_{i,j} &= 0 & (j = r + 1, \dots, n), \\
 \sum_{i=0}^{n+1} \beta_i &= 1.
 \end{aligned}
 \tag{8}$$

Since  $\alpha_i > 0$ ,  $\sum_{i=0}^r \alpha_i = 1$ , and  $q_{0,j}^{(\nu)} \rightarrow q_{0,j} = 0$ , it follows that for  $0 < \beta_0 < 1$  there will exist a  $\nu_0$ , independent of  $\beta_0$ , such that the first  $r$  equations of the system (8) have solutions for  $\beta_i$ ,  $i = 1, \dots, r$ , which are between zero and one, whenever  $\nu \geq \nu_0$ . Since  $q_{j,j}$  and  $q_{0,j}^{(\nu)}$  are of opposite signs by construction for  $j = r + 1, \dots, n$ , it is clear that the next  $n - r$  equations will also have solutions  $\beta_j$ ,  $j = r + 1, \dots, n$ , which are between zero and one when  $\beta_0$  is, and when  $\nu$  is sufficiently large. With the help of the last equation all the  $\beta$ 's may be determined, with  $0 < \beta_i < 1$ ,  $i = 0, \dots, n$ .

Next, for a given  $\nu$ , so large that  $x$  is interior to the simplex with vertices  $q_0^\nu, q_1, \dots, q_n$ , there will exist by Lemma 4 an index  $\mu = \mu(\nu)$  such that  $x$  is also interior to the simplex with vertices  $q_0^\nu, q_1^\mu, q_2^\mu, \dots, q_r^\mu, q_{r+1}, \dots, q_n$ . Let one such index  $\mu$  be determined for each  $\nu$  and put  $\bar{q}_i^\nu = q_i^{\mu(\nu)}$ ,  $i = 1, \dots, r$ . For convenience we also put  $\bar{q}_0^\nu = q_0^\nu$ . Then there exist  $\alpha_i > 0$ ,  $i = 0, 1, \dots, n$ , such that  $\sum_{i=0}^n \alpha_i = 1$  and  $x = \sum_{i=0}^r \alpha_i \bar{q}_i + \sum_{i=r+1}^n \alpha_i q_i$ . By Lemma 1 we have

$$f(x) \leq \sum_{i=0}^r \alpha_i f(\bar{q}_i) + \sum_{i=r+1}^n \alpha_i f(q_i) + 2k_n \epsilon.$$

Now as  $\nu \rightarrow \infty$ ,  $\bar{q}_i^\nu \rightarrow q_i$ ,  $f(\bar{q}_i^\nu) \rightarrow p_{i,n+1}$ , and, by Lemma 3, we know that  $\alpha_i^\nu \rightarrow \alpha_i$  for  $i = 0, 1, \dots, r$ , while  $\alpha_j^\nu \rightarrow 0$ ,  $j = r + 1, \dots, n$ . Hence by letting  $\nu \rightarrow \infty$  in the last inequality we get

$$f(x) \leq \sum_{i=0}^r \alpha_i p_{i,n+1} + 2k_n \epsilon = g(x) + 2k_n \epsilon.$$

We have proved that for any point  $x \in B$ ,  $g(x) \leq f(x) \leq g(x) + 2k_n \epsilon$ , where  $g(x)$  is a convex function. Now define  $\phi(x) = g(x) + k_n \epsilon$ . Then  $\phi(x)$  is convex and

$$|\phi(x) - f(x)| \leq k_n \epsilon \quad \text{for } x \in B.$$

This completes the proof of theorem 1.

**THEOREM 2.** *If  $f(x)$  is an  $\epsilon$ -convex function defined on a convex open subset of  $G$  of  $E_n$ , then there exists a convex function  $\phi(x)$  defined on  $G$  such that  $|f(x) - \phi(x)| \leq k_n \epsilon$ .*

**PROOF.** Let  $H_\nu$ ,  $\nu = 1, 2, 3, \dots$ , be a sequence of convex, compact subsets of  $G$  such that  $H_{\nu+1} \subset H_\nu$ , and such that  $G = \bigcup_{\nu=1}^\infty H_\nu$  (the existence of such a sequence is easily demonstrated). Then by Theorem 1, there exists for each  $\nu$  a convex function  $\phi_\nu(x)$  on  $H_\nu$  such that  $|\phi_\nu(x) - f(x)| \leq k_n \epsilon$ , for  $x \in H_\nu$ . For each fixed positive integer  $\mu$ , the function  $f(x)$  is bounded on  $H_\mu$  by Lemma 2. Hence the sequence  $\{\phi_\nu(x)\}$  is defined and uniformly bounded on  $H_\mu$  for  $\nu \geq \mu$ . By a well

known selection theorem there exists a subsequence  $\{\phi_{1p}(x)\}$  of the  $\phi_p(x)$  which converges for all  $x \in H_1$ . Similarly there is a subsequence  $\{\phi_{2p}(x)\}$  of the  $\phi_{1p}(x)$  which is defined and convergent on  $H_2$ , and so on. Now consider the sequence  $\{\phi_{pp}(x)\}$ ,  $p = 1, 2, 3, \dots$ . For any given  $x \in G$ , there exists a positive integer  $m$  so that  $x \in H_m$ . Hence for  $p \geq m$ , the sequence  $\{\phi_{pp}(x)\}$  is defined and converges to a limit  $\phi(x)$ . Thus  $g(x)$  is defined, is convex, and satisfies the inequality  $|\phi(x) - f(x)| \leq k_n \epsilon$  for  $x \in G$ .

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