

Lemma: Let X be a TVS, $A \subset X$ a convex set
 $x \in \bar{A}$, $y \in \text{int } A \Rightarrow \{tx + (1-t)y, t \in [0,1)\} \subset \text{int } A$

Proof: • $t=0$... $0x + (1-0)y = y \in \text{int } A$ by assumption

• $t \in (0,1)$: Fix an open balanced nshd U of 0
s.t. $y + U \subset A$

Then $x + \frac{1-t}{t}U$ is a nshd of x and $x \in \bar{A}$, hence
we can find $z \in (x + \frac{1-t}{t}U) \cap A$

Fix $u \in U$ s.t. $z = x + \frac{1-t}{t}u$

Set $v := y - u \in y + U \subset \text{int } A$ (U open and balanced)

Fix V , an open balanced nshd of 0 with
 $v + V \subset \text{int } A$

Since A is convex, we have $tz + (1-t)(v+V) \subset A$

Moreover, $tz + (1-t)(v+V)$ is an open set

(V is open, $1-t \neq 0$) and contains

the element

$$\begin{aligned} tz + (1-t)v &= t(x + \frac{1-t}{t}u) + (1-t)y - (1-t)u \\ &= tx + (1-t)y \end{aligned}$$

Hence, indeed, $tx + (1-t)y \in \text{int } A$.