

THE CHOQUET REPRESENTATION IN THE COMPLEX CASE¹

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1. Introduction and review. In its geometrical form, the Choquet representation theorem can be viewed as an infinite dimensional generalization of a classical theorem of Minkowski concerning finite dimensional compact convex sets. Indeed, suppose that K is a compact convex subset of a locally convex Hausdorff real topological vector space E . If E is assumed to be finite dimensional, then the Minkowski theorem asserts that each point x in K is a convex combination (or *barycenter*) of some finite set of extreme points; that is, there exist positive real numbers a_1, a_2, \dots, a_n and points x_1, x_2, \dots, x_n in $\text{ext } K$, the set of extreme points of K , such that $\sum a_k = 1$ and $x = \sum a_k x_k$. Furthermore, each point of K admits exactly one such representation if and only if K is a simplex. If E is assumed to be infinite dimensional, then the Minkowski theorem fails, although the Krein-Milman theorem does show that such convex combinations of extreme points are dense in K . If K is metrizable, then the Choquet theorem applies (and says more than this): Each point in K is the barycenter (precise definition below) of a Borel probability measure on the G_δ set $\text{ext } K$. Moreover, it is still true that each point of K admits a unique such representation if and only if K is a "simplex" (definition below).

The details of the relationships between the above results, together with some of their applications to real analysis, probability theory, functional analysis, etc., may be found in [19]. Additional general references for these and other results left unproved in what follows are [1], [3], [20], [21].

In order to formulate the representation theorem for nonmetrizable compact convex K , we need to introduce some definitions. If X is a compact Hausdorff space, let $M(X)$ denote the space of all complex valued finite regular Borel measures on X . In what follows, the word "measure" will always mean an element of $M(X)$. Let $P(X)$ denote the convex set of all probability measures in $M(X)$, i.e., those positive measures of total mass 1. If K is a compact convex subset of the locally convex space E , then for each μ in $P(K)$ there exists a unique point x in K (the *resultant*, or *barycenter* of μ) which is characterized by the relation

$$f(x) = \int_K f d\mu \quad (\equiv \mu(f)) \quad \text{for each } f \text{ in } E^*.$$

Equivalently, $h(x) = \mu(h)$ for each h in $A(K)$, the space of all affine real-valued continuous functions on K . If x is the resultant of some μ from $P(K)$, we

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