

Lemma (silly cone fact). *Let C be a cone generated by $u_1, \dots, u_t \in \mathbb{R}^n$. If c is in the (relative) interior of C , meaning that $\langle m, c \rangle > 0$ for all $m \in C^\vee$, then $c = \sum_{i=1}^t c_i u_i$ for some $c_1, \dots, c_t > 0$.*

Proof. Induct on t . By replacing \mathbb{R}^n with a linear subspace we can assume that $\dim C = n$, so that $t \geq n$. If $t = n$ then some change of coordinates sends u_1, \dots, u_n to the standard basis vectors in \mathbb{R}^n . Then c is in the interior of C if and only if it lies on no coordinate plane if and only if it has all positive coordinates.

Assume the lemma holds for the cone B generated by u_1, \dots, u_t and consider c in the interior of the cone $C \supseteq B$ generated by u_1, \dots, u_t, u_{t+1} . Let $m_1, \dots, m_k, \dots, m_\ell$ be the generators of B^\vee so that $m_1, \dots, m_k \in C^\vee \subseteq B^\vee$ and $m_{k+1}, \dots, m_\ell \notin C^\vee$. Write $c = \sum_{i=1}^{t+1} c_i u_i$ for $c_0, \dots, c_t, c_{t+1} \geq 0$. If $c_i > 0$ for all i then we are done.

Otherwise let $c' = c - c_{t+1} u_{t+1}$, so that $c' \in B$. If $c_{t+1} > 0$ and c' is in the interior of B then we are done by the induction hypothesis. If not then compare $\langle m_i, c' \rangle$ and $\langle m_i, u_{t+1} \rangle$ for $1 \leq i \leq \ell$. Recall that $\langle m_i, u_{t+1} \rangle \geq 0$ for $1 \leq i \leq k$ and $\langle m_i, u_{t+1} \rangle < 0$ for $k < i \leq \ell$.

case 1: $c_{t+1} = 0$

Then $c' = c$ so $\langle m_i, c \rangle > 0$ for all i . Choose $d > 0$ so that $d \langle m_i, c \rangle > \langle m_i, u_{t+1} \rangle$ for $1 \leq i \leq k$. This implies that $c - \frac{1}{d} u_{t+1}$ is in the interior of B , so we are done.

case 2: $c_{t+1} \neq 0$

Then $\langle m_i, c' \rangle \geq 0$ for all i because $c' \in B$, but also $\langle m_i, c' \rangle > 0$ for $k < i \leq \ell$ because subtracting u_{t+1} from c can only increase these values. Similarly for each $1 \leq i \leq k$ we have either $\langle m_i, c' \rangle = 0$ or $\langle m_i, u_{t+1} \rangle = 0$ but not both. Choose $d > 0$ so that $d \langle m_i, c' \rangle > -\langle m_i, u_{t+1} \rangle$ for $k < i \leq \ell$ and $dc_{t+1} > 1$. This implies that $c' + \frac{1}{d} u_{t+1}$ is in the interior of B where $c' + \frac{1}{d} u_{t+1} = c - (c_{t+1} - \frac{1}{d}) u_{t+1}$ for $c_{t+1} - \frac{1}{d} > 0$. □

Corollary (probably helpful for homework). *Let C be a rational polyhedral cone and $B \subseteq C$ a rational polyhedral subcone such that for all $c, c' \in C$ we have $c + c' \in B$ if and only if $c \in B$ and $c' \in B$. If B contains c in the (relative) interior of C then B contains all of C .*

Proof. Let u_1, \dots, u_t be the generators of C and write $c = \sum_{i=1}^t c_i u_i$ with $c_i > 0$ for all i , which is possible by the previous lemma. Then $c_i u_i \in B$ for all i by assumption so $u_i \in B$ for all i because B is a cone. □