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(Submitted on 6 Jul 2011)

Alessio Figalli, Young-Heon Kim, Robert J. McCann

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Given a convex set and an interior point close to the boundary, we prove the existence of a supporting hyperplane whose distance to the point is controlled, in a dimensionally quantified way, by the thickness of the convex set in the orthogonal direction. This result has important applications in the regularity theory for Monge-Amp\`ere type equations arising in optimal transportation.

On supporting hyperplanes to convex

Comments: 12 pages, 3 figures Subjects: Analysis of PDEs (math.AP); Classical Analysis and ODEs (math.CA); Differential Geometry (math.DG) Cite as: arXiv:1107.1016 [math.AP] (or arXiv:1107.1016v1 [math.AP] for this version)

## **Submission history**

From: Young-Heon Kim [view email] [v1] Wed, 6 Jul 2011 03:02:46 GMT (385kb)

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