Lemma 1. An optimal n-town is convex.

The following proof holds in any dimension and with any norm for measuring the distance between points.

Proof. Let S be an n-town which is not convex. Then there are points $x_1, x_2, \ldots, x_k \in S$ and a grid point $x \notin S$ such that $x = \lambda_1 x_1 + \lambda_2 x_2 + \cdots + \lambda_k x_k$ for some $\lambda_1, \lambda_2, \ldots, \lambda_k \geq 0$ with $\sum \lambda_i = 1$. Because every norm is a convex function, and the sum of convex functions is again convex, the function $f_S(x) = c(x, S) = \sum_{s \in S} ||x - s||_1$ is convex. Therefore,

$$f_S(x) \leq \lambda_1 f(x_1) + \lambda_2 f(x_2) + \dots + \lambda_k f(x_k),$$

which implies $f_S(x) \leq f_S(x_i)$ for some *i*. Using Lemma X we get

$$c((S \setminus x_i) \cup x) = c(S) - f_S(x_i) + f_S(x) - ||x - x_i||_1 < c(S).$$

Reviewer: It may be better to start with "Let S be an *optimal n*-town which is not convex." and end with something like "This contradicts the assumption that S is optimal."

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This contradicts the assumption that S is optimal.

Proof. We prove that a non-convex *n*-town *S* cannot be optimal. Take a grid point $x \notin S$ in the convex hull of *S*. Then there are points $x_1, x_2, \ldots, x_k \in S$ such that $x = \lambda_1 x_1 + \lambda_2 x_2 + \cdots + \lambda_k x_k$ for some $\lambda_1, \lambda_2, \ldots, \lambda_k \geq 0$ with $\sum \lambda_i = 1$. Because every norm is a convex function, and the sum of convex functions is again convex, the function $f_S(x) = c(x, S) = \sum_{s \in S} ||x - s||_1$ is convex. Therefore,

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$$c((S \setminus x_i) \cup x) = c(S) - f_S(x_i) + f_S(x) - ||x - x_i||_1 < c(S).$$

This means that S is not optimal.